



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare Services, Inc.

(Name)

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

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

Country of Domicile United States

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

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

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

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)

Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-803-0441 (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) 973-803-0441 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Jordan Greenberg (Name) , 973-803-0441 (Area Code) (Telephone Number) (Extension)

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

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire ,	CEO & President	Nicholas Herbert Peterson ,	EVP, General Counsel and Secretary
David Jeffrey Rosenberg ,	EVP and CFO	Jennifer Gail Velez ,	EVP, Health and Network Solutions

OTHER OFFICERS

Patrick Shawn Aylward ,	SVP, Strategy, Marketing & Communications	Mark Leon Barnard ,	EVP, Government Programs & Operations
Heather Marie Lavoie ,	EVP, EBTS & Operations	Ulises Esteban Diaz ,	SVP Government and Community Affairs
Timothy Scott Susanin ,	SVP, Audit, Risk and Compliance	Aisha Nicole Thomas-Petit ,	SVP & Chief Human Resources Officer
Christopher Michael Lepre ,	EVP, Commercial		

DIRECTORS OR TRUSTEES

Gary Dean St. Hilaire	Mark Leon Barnard	Jennifer Gail Velez	Christopher Michael Lepre

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.

Nicholas Herbert Peterson
EVP, General Counsel and Secretary

David Jeffrey Rosenberg
EVP and CFO

Subscribed and sworn to before me this
day of ,

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	741,944,169	21.582	741,944,170	0	741,944,170	21.582
1.02 All other governments	16,731,163	0.487	16,731,163	0	16,731,163	0.487
1.03 U.S. states, territories and possessions, etc. guaranteed	2,514,805	0.073	2,514,805	0	2,514,805	0.073
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,185,000	0.093	3,185,000	0	3,185,000	0.093
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	620,852,090	18.059	620,852,090	0	620,852,090	18.059
1.06 Industrial and miscellaneous	1,598,434,024	46.495	1,598,434,024	0	1,598,434,024	46.495
1.07 Hybrid securities	5,341,328	0.155	5,341,328	0	5,341,328	0.155
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	53,790,123	1.565	53,790,123	0	53,790,123	1.565
1.10 Unaffiliated bank loans	3,803,998	0.111	3,803,998	0	3,803,998	0.111
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	3,046,596,701	88.620	3,046,596,701	0	3,046,596,701	88.620
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,277,375	0.037	1,277,375	0	1,277,375	0.037
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	1,277,375	0.037	1,277,375	0	1,277,375	0.037
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	10,145,150	0.295	10,145,150	0	10,145,150	0.295
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	178,289,927	5.186	178,289,927	0	178,289,927	5.186
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 Exchange traded funds	200,570,695	5.834	200,570,695	0	200,570,695	5.834
3.09 Total common stocks	389,005,773	11.315	389,005,773	0	389,005,773	11.315
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)	(286,798,624)	(8.342)	(286,798,624)	0	(286,798,624)	(8.342)
6.02 Cash equivalents (Schedule E, Part 2)	86,725,987	2.523	86,725,987	0	86,725,987	2.523
6.03 Short-term investments (Schedule DA)	17,136,491	0.498	17,136,491	0	17,136,491	0.498
6.04 Total cash, cash equivalents and short-term investments	(182,936,146)	(5.321)	(182,936,146)	0	(182,936,146)	(5.321)
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)	183,889,904	5.349	183,889,904	0	183,889,904	5.349
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	3,437,833,607	100.000	3,437,833,607	0	3,437,833,607	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.....	0
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.....	0
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.....	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13.....	0
9.2	Totals, Part 3, Column 13.....	0
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.....	0
13.	Subtotal (Line 11 plus Line 12).....	0
14.	Deduct total nonadmitted amounts.....	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year	196,362,640	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,341,324	
2.2 Additional investment made after acquisition (Part 2, Column 9)	2,786,491	4,127,815
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		.0
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	(1,955,411)	
5.2 Totals, Part 3, Column 9	(694,303)	(2,649,714)
6. Total gain (loss) on disposals, Part 3, Column 19		1,623,527
7. Deduct amounts received on disposals, Part 3, Column 16		15,574,364
8. Deduct amortization of premium and depreciation		.0
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	.0	
9.2 Totals, Part 3, Column 14	.0	.0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	.0	
10.2 Totals, Part 3, Column 11	.0	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		183,889,904
12. Deduct total nonadmitted amounts		.0
13. Statement value at end of current period (Line 11 minus Line 12)		183,889,904

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year	3,147,430,916	
2. Cost of bonds and stocks acquired, Part 3, Column 7		1,673,052,956
3. Accrual of discount		17,979,929
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	1,374,733	
4.2 Part 2, Section 1, Column 15	66,832	
4.3 Part 2, Section 2, Column 13	43,805,244	
4.4 Part 4, Column 11	2,587,873	47,834,682
5. Total gain (loss) on disposals, Part 4, Column 19		(2,247,019)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,435,906,013
7. Deduct amortization of premium		7,541,405
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	2,408,789	
9.2 Part 2, Section 1, Column 17	.0	
9.3 Part 2, Section 2, Column 14	481,499	
9.4 Part 4, Column 13	833,909	3,724,198
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,436,879,849
12. Deduct total nonadmitted amounts		.0
13. Statement value at end of current period (Line 11 minus Line 12)		3,436,879,849

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	741,944,169	701,923,463	735,848,800	761,951,768
	2. Canada	6,171,628	5,915,000	6,173,652	6,100,000
	3. Other Countries	10,559,535	10,223,114	10,869,533	10,907,000
	4. Totals	758,675,333	718,061,577	752,891,985	778,958,768
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	2,514,805	2,441,971	2,531,726	2,423,759
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	3,185,000	2,776,329	3,185,000	3,185,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	620,852,090	584,800,131	623,702,115	643,707,513
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,289,867,596	1,254,513,089	1,304,133,328	1,260,028,158
	9. Canada	36,733,160	36,683,295	36,493,578	39,901,592
	10. Other Countries	334,768,718	325,938,940	335,068,554	339,823,653
	11. Totals	1,661,369,473	1,617,135,325	1,675,695,460	1,639,753,403
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	3,046,596,701	2,925,215,332	3,058,006,286	3,068,028,443
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	1,277,375	1,277,375	1,188,318	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,277,375	1,277,375	1,188,318	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,277,375	1,277,375	1,188,318	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed- End Funds and Exchange Traded Funds	20. United States	388,339,713	388,339,713	290,370,882	
	21. Canada	0	0	0	
	22. Other Countries	666,060	666,060	376,584	
	23. Totals	389,005,773	389,005,773	290,747,466	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	389,005,773	389,005,773	290,747,466	
	26. Total Stocks	390,283,148	390,283,148	291,935,784	
	27. Total Bonds and Stocks	3,436,879,849	3,315,498,479	3,349,942,070	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	130,634,820	254,978,376	321,251,855	43,156,203	8,441,490	XXX	758,462,745	24.8	794,769,354	34.2	758,462,745	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	130,634,820	254,978,376	321,251,855	43,156,203	8,441,490	XXX	758,462,745	24.8	794,769,354	34.2	758,462,745	0
2. All Other Governments												
2.1 NAIC 1	0	353,048	6,171,628	0	0	XXX	6,524,675	0.2	0	0.0	6,524,675	0
2.2 NAIC 2	0	4,527,720	1,067,840	3,927,138	0	XXX	9,522,698	0.3	2,004,154	0.1	7,875,193	1,647,505
2.3 NAIC 3	0	0	0	0	683,790	XXX	683,790	0.0	1,717,293	0.1	683,790	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	4,880,768	7,239,467	3,927,138	683,790	XXX	16,731,163	0.5	3,721,446	0.1	15,083,658	1,647,505
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	119,076	876,400	774,958	744,371	0	XXX	2,514,805	0.1	2,648,581	0.1	2,514,805	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	119,076	876,400	774,958	744,371	0	XXX	2,514,805	0.1	2,648,581	0.1	2,514,805	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	3,185,000	0	0	XXX	3,185,000	0.1	3,185,000	0.1	3,185,000	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	187,376	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	3,185,000	0	0	XXX	3,185,000	0.1	3,372,376	0.1	3,185,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	91,098,862	199,474,498	143,436,057	131,007,805	41,786,115	XXX	606,803,337	19.8	517,437,696	18.2	606,803,337	0
5.2 NAIC 2	0	1,563,266	3,273,432	3,372,336	3,961,611	XXX	12,170,645	0.4	20,222,439	0.7	10,472,558	1,698,086
5.3 NAIC 3	0	1,363,635	0	0	514,473	XXX	1,878,108	0.1	4,335,206	0.2	601,730	1,276,378
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	91,098,862	202,401,399	146,709,490	134,380,141	46,262,199	XXX	620,852,090	20.3	541,995,340	19.0	617,877,626	2,974,464

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

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

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

	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 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	101,101,509	453,993,309	242,840,940	52,518,036	20,660,864	XXX	871,114,658	28.4	818,917,671	28.8	332,370,960	538,743,699
6.2 NAIC 2	24,728,555	197,900,662	168,764,972	29,170,079	13,928,599	XXX	434,492,866	14.2	424,546,434	14.9	215,259,599	219,233,268
6.3 NAIC 3	2,229,655	75,556,486	53,091,359	2,123,004	961,322	XXX	133,961,825	4.4	97,117,779	3.4	39,802,669	94,159,156
6.4 NAIC 4	7,128,501	89,432,235	34,421,488	57,018	44,578	XXX	131,083,820	4.3	135,360,523	4.8	18,083,745	113,000,075
6.5 NAIC 5	2,840,702	10,728,617	4,043,298	3,103,316	137,814	XXX	20,853,747	0.7	15,703,742	0.6	4,088,859	16,764,887
6.6 NAIC 6	331,079	3,777,826	2,329,472	763,490	343,156	XXX	7,545,023	0.2	3,166,917	0.1	4,344,050	3,200,973
6.7 Totals	138,360,001	831,389,135	505,491,529	87,734,942	36,076,333	XXX	1,599,051,940	52.2	1,494,813,067	52.5	613,949,883	985,102,057
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	1,557,077	XXX	1,557,077	0.1	1,725,053	0.1	855,822	701,256
7.3 NAIC 3	0	275,000	0	0	2,540,782	XXX	2,815,782	0.1	637,037	0.0	1,174,375	1,641,406
7.4 NAIC 4	0	928,469	0	0	0	XXX	928,469	0.0	665,719	0.0	0	928,469
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	40,000	XXX	40,000	0.0	52,130	0.0	0	40,000
7.7 Totals	0	1,203,469	0	0	4,137,859	XXX	5,341,328	0.2	3,079,939	0.1	2,030,197	3,311,131
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	53,790,123	53,790,123	1.8	0	0.0	53,790,123	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	53,790,123	53,790,123	1.8	0	0.0	53,790,123	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	173,665	0	0	XXX	173,665	0.0	0	0.0	173,665	0
10.4 NAIC 4	0	2,299,451	1,098,627	0	0	XXX	3,398,078	0.1	3,137,580	0.1	3,249,016	149,062
10.5 NAIC 5	223,855	8,400	0	0	0	XXX	232,255	0.0	313,341	0.0	223,855	8,400
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	31,722	0.0	0	0
10.7 Totals	223,855	2,307,851	1,272,292	0	0	XXX	3,803,998	0.1	3,482,643	0.1	3,646,537	157,462
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

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

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

	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 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 322,954,267	909,675,631	717,660,438	227,426,415	70,888,470	53,790,123	2,302,395,344	75.1	XXX	XXX	1,763,651,645	538,743,699
12.2 NAIC 2	24,728,555	203,991,648	173,106,244	36,469,553	19,447,287	0	457,743,286	14.9	XXX	XXX	234,463,172	223,280,114
12.3 NAIC 3	(d) 2,229,655	77,195,121	53,265,024	2,123,004	4,700,366	0	139,513,170	4.6	XXX	XXX	42,436,230	97,076,940
12.4 NAIC 4	(d) 7,128,501	92,660,155	35,520,115	57,018	44,578	0	135,410,367	4.4	XXX	XXX	21,332,761	114,077,605
12.5 NAIC 5	(d) 3,064,557	10,737,017	4,043,298	3,103,316	137,814	0	21,086,002	0.7	XXX	XXX	4,312,714	16,773,287
12.6 NAIC 6	(d) 331,079	3,777,826	2,329,472	763,490	383,156	0	7,585,023	0.2	XXX	XXX	4,344,050	3,240,973
12.7 Totals	360,436,614	1,298,037,397	985,924,591	269,942,796	95,601,671	53,790,123	(b) 3,063,733,192	100.0	XXX	XXX	2,070,540,573	993,192,618
12.8 Line 12.7 as a % of Col. 7	11.8	42.4	32.2	8.8	3.1	1.8	100.0	XXX	XXX	XXX	67.6	32.4
13. Total Bonds Prior Year												
13.1 NAIC 1	338,607,631	860,506,821	674,177,482	200,387,563	63,278,805	0	XXX	XXX	2,136,958,301	75.1	1,600,204,259	536,754,043
13.2 NAIC 2	26,782,761	191,884,594	183,589,307	17,857,628	28,383,790	0	XXX	XXX	448,498,080	15.7	243,974,852	204,523,228
13.3 NAIC 3	3,123,340	45,163,398	46,665,322	6,889,597	2,153,035	0	XXX	XXX	103,994,691	3.7	39,019,923	64,974,768
13.4 NAIC 4	1,823,628	79,061,182	57,273,378	200,915	804,719	0	XXX	XXX	139,163,822	4.9	24,671,488	114,492,334
13.5 NAIC 5	456,386	8,687,137	6,126,508	747,052	0	0	XXX	XXX	(c) 16,017,083	0.6	2,579,407	13,437,676
13.6 NAIC 6	0	1,349,712	1,839,200	0	61,855	0	XXX	XXX	(c) 3,250,768	0.1	1,281,526	1,969,242
13.7 Totals	370,793,746	1,186,652,845	969,671,197	226,082,755	94,682,204	0	XXX	XXX	(b) 2,847,882,747	100.0	1,911,731,455	936,151,292
13.8 Line 13.7 as a % of Col. 9	13.0	41.7	34.1	7.9	3.3	0.0	XXX	XXX	100.0	XXX	67.2	30.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	251,381,666	637,600,023	585,898,168	181,847,770	53,133,894	53,790,123	1,763,651,645	57.6	1,600,204,259	56.2	1,763,651,645	XXX
14.2 NAIC 2	4,884,610	107,454,278	99,986,505	11,637,797	10,499,982	0	234,463,172	7.7	243,974,852	8.6	234,463,172	XXX
14.3 NAIC 3	621,263	21,134,932	17,160,808	1,095,743	2,423,484	0	42,436,230	1.4	39,019,923	1.4	42,436,230	XXX
14.4 NAIC 4	690,509	15,396,002	5,144,655	57,018	44,578	0	21,332,761	0.7	24,671,488	0.9	21,332,761	XXX
14.5 NAIC 5	529,517	1,838,434	1,730,605	77,690	136,468	0	4,312,714	0.1	2,579,407	0.1	4,312,714	XXX
14.6 NAIC 6	331,079	2,411,472	494,853	763,490	343,156	0	4,344,050	0.1	1,281,526	0.0	4,344,050	XXX
14.7 Totals	258,438,645	785,835,141	710,415,594	195,479,506	66,581,563	53,790,123	2,070,540,573	67.6	1,911,731,455	67.1	2,070,540,573	XXX
14.8 Line 14.7 as a % of Col. 7	12.5	38.0	34.3	9.4	3.2	2.6	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.4	25.6	23.2	6.4	2.2	1.8	67.6	XXX	XXX	XXX	67.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	71,572,601	272,075,607	131,762,270	45,578,646	17,754,576	0	538,743,699	17.6	536,754,043	18.9	XXX	538,743,699
15.2 NAIC 2	19,843,945	96,537,370	73,119,738	24,831,756	8,947,305	0	223,280,114	7.3	204,523,228	7.1	XXX	223,280,114
15.3 NAIC 3	1,608,391	56,060,189	36,104,216	1,027,261	2,276,882	0	97,076,940	3.2	64,974,768	2.3	XXX	97,076,940
15.4 NAIC 4	6,437,992	77,264,153	30,375,460	0	0	0	114,077,605	3.7	114,492,334	4.0	XXX	114,077,605
15.5 NAIC 5	2,535,040	8,898,583	2,312,693	3,025,626	1,345	0	16,773,287	0.5	13,437,676	0.5	XXX	16,773,287
15.6 NAIC 6	0	1,366,354	1,834,619	0	40,000	0	3,240,973	0.1	1,969,242	0.1	XXX	3,240,973
15.7 Totals	101,997,969	512,202,256	275,508,996	74,463,289	29,020,108	0	993,192,618	32.4	936,151,292	32.9	XXX	993,192,618
15.8 Line 15.7 as a % of Col. 7	10.3	51.6	27.7	7.5	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.3	16.7	9.0	2.4	0.9	0.0	32.4	XXX	XXX	XXX	XXX	32.4

(a) Includes \$ 734,121,981 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 8,348,293 current year of bonds with Z designations, and\$ 6,900,000 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 \$ 3,701,523 current year, \$ 2,269,697 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\$ 16,963,361 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 173,130 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	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	126,029,174	239,550,344	309,758,103	33,489,766	6,782,003	XXX	715,609,390	23.4	778,723,869	27.3	715,609,390	0
1.02 Residential Mortgage-Backed Securities	4,605,646	15,428,032	11,493,752	9,666,438	1,659,488	XXX	42,853,355	1.4	15,856,808	0.6	42,853,355	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	188,676	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	130,634,820	254,978,376	321,251,855	43,156,203	8,441,490	XXX	758,462,745	24.8	794,769,354	27.9	758,462,745	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,880,768	7,239,467	3,927,138	683,790	XXX	16,731,163	0.5	3,721,446	0.1	15,083,658	1,647,505
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	4,880,768	7,239,467	3,927,138	683,790	XXX	16,731,163	0.5	3,721,446	0.1	15,083,658	1,647,505
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	119,076	876,400	774,958	744,371	0	XXX	2,514,805	0.1	2,648,581	0.1	2,514,805	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	119,076	876,400	774,958	744,371	0	XXX	2,514,805	0.1	2,648,581	0.1	2,514,805	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	3,185,000	0	0	XXX	3,185,000	0.1	3,372,376	0.1	3,185,000	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	3,185,000	0	0	XXX	3,185,000	0.1	3,372,376	0.1	3,185,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	32,497,713	15,989,216	13,844,674	16,966,710	12,968,670	XXX	92,266,983	3.0	156,011,569	5.5	89,292,519	2,974,464
5.02 Residential Mortgage-Backed Securities	57,550,810	176,806,822	125,300,938	115,135,375	32,084,961	XXX	506,878,907	16.5	370,258,836	13.0	506,878,907	0
5.03 Commercial Mortgage-Backed Securities	1,050,339	9,605,361	6,481,022	2,000,241	165,371	XXX	19,302,334	0.6	13,330,139	0.5	19,302,334	0
5.04 Other Loan-Backed and Structured Securities	0	0	1,082,856	277,814	1,043,196	XXX	2,403,866	0.1	2,394,797	0.1	2,403,866	0
5.05 Totals	91,098,862	202,401,399	146,709,490	134,380,141	46,262,199	XXX	620,852,090	20.3	541,995,340	19.0	617,877,626	2,974,464
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	48,352,030	515,592,356	402,247,428	66,841,100	33,045,443	XXX	1,066,078,357	34.8	1,009,570,731	35.5	456,654,605	609,423,752
6.02 Residential Mortgage-Backed Securities	8,266,859	18,272,168	7,706,700	4,524,287	617,446	XXX	39,387,459	1.3	45,296,446	1.6	5,524,839	33,862,620
6.03 Commercial Mortgage-Backed Securities	44,095,999	148,736,943	40,555,637	1,727,034	0	XXX	235,115,613	7.7	212,661,933	7.5	131,787,424	103,328,188
6.04 Other Loan-Backed and Structured Securities	37,645,113	148,787,668	54,981,763	14,642,521	2,413,445	XXX	258,470,511	8.4	227,283,957	8.0	19,983,014	238,487,497
6.05 Totals	138,360,001	831,389,135	505,491,529	87,734,942	36,076,333	XXX	1,599,051,940	52.2	1,494,813,067	52.5	613,949,883	985,102,057
7. Hybrid Securities												
7.01 Issuer Obligations	0	1,203,469	0	0	4,137,859	XXX	5,341,328	0.2	3,079,939	0.1	2,030,197	3,311,131
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	1,203,469	0	0	4,137,859	XXX	5,341,328	0.2	3,079,939	0.1	2,030,197	3,311,131
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 2024 OF THE Horizon Healthcare Services, Inc.

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	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	53,790,123	53,790,123	1.8	0	0.0	53,790,123	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	223,855	2,307,851	1,272,292	0	0	XXX	3,803,998	0.1	3,482,643	0.1	3,646,537	157,462
10.03 Totals	223,855	2,307,851	1,272,292	0	0	XXX	3,803,998	0.1	3,482,643	0.1	3,646,537	157,462
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	206,997,993	778,092,553	737,049,630	121,969,085	57,617,765	XXX	1,901,727,026	62.1	XXX	XXX	1,284,370,175	617,356,851
12.02 Residential Mortgage-Backed Securities	70,423,315	210,507,022	144,501,390	129,326,100	34,361,895	XXX	589,119,721	19.2	XXX	XXX	555,257,101	33,862,620
12.03 Commercial Mortgage-Backed Securities	45,146,338	158,342,303	47,036,659	3,727,275	165,371	XXX	254,417,946	8.3	XXX	XXX	151,089,758	103,328,188
12.04 Other Loan-Backed and Structured Securities	37,645,113	148,787,668	56,064,619	14,920,336	3,456,641	XXX	260,874,377	8.5	XXX	XXX	22,386,880	238,487,497
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	53,790,123	53,790,123	1.8	XXX	XXX	53,790,123	.0
12.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	XXX	XXX	.0	.0
12.07 Unaffiliated Bank Loans	223,855	2,307,851	1,272,292	.0	.0	XXX	3,803,998	0.1	XXX	XXX	3,646,537	157,462
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	360,436,614	1,298,037,397	985,924,591	269,942,796	95,601,671	53,790,123	3,063,733,192	100.0	XXX	XXX	2,070,540,573	993,192,618
12.10 Lines 12.09 as a % Col. 7	42.4	42.4	32.2	8.8	3.1	1.8	100.0	XXX	XXX	XXX	67.6	32.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	244,767,261	767,778,183	782,857,774	104,367,014	57,358,280	XXX	XXX	XXX	1,957,128,512	68.7	1,375,463,182	581,665,330
13.02 Residential Mortgage-Backed Securities	40,146,173	134,746,083	106,564,382	114,033,211	35,922,241	XXX	XXX	XXX	431,412,091	15.1	393,612,629	37,799,461
13.03 Commercial Mortgage-Backed Securities	55,684,416	126,183,112	40,334,663	3,795,391	183,165	XXX	XXX	XXX	226,180,747	7.9	126,240,793	99,939,954
13.04 Other Loan-Backed and Structured Securities	30,195,896	155,065,835	39,311,367	3,887,139	1,218,518	XXX	XXX	XXX	229,678,754	8.1	13,001,904	216,676,850
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	XXX	XXX	.0	0.0	.0	.0
13.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	0.0	.0	.0
13.07 Unaffiliated Bank Loans	.0	2,879,632	603,011	.0	.0	XXX	XXX	XXX	3,482,643	0.1	3,412,946	69,697
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	370,793,746	1,186,652,845	969,671,197	226,082,755	94,682,204	.0	XXX	XXX	2,847,882,747	100.0	1,911,731,455	936,151,292
13.10 Line 13.09 as a % of Col. 9	13.0	41.7	34.1	7.9	3.3	0.0	XXX	XXX	100.0	XXX	67.1	32.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	174,495,360	482,303,698	531,116,718	66,851,091	29,603,308	XXX	1,284,370,175	41.9	1,375,463,182	48.3	1,284,370,175	XXX
14.02 Residential Mortgage-Backed Securities	63,112,524	194,553,316	137,756,394	125,653,774	34,181,093	XXX	555,257,101	18.1	393,612,629	13.8	555,257,101	XXX
14.03 Commercial Mortgage-Backed Securities	18,925,445	91,874,807	38,123,893	2,000,241	165,371	XXX	151,089,758	4.9	126,240,793	4.4	151,089,758	XXX
14.04 Other Loan-Backed and Structured Securities	1,681,461	14,952,931	2,146,296	974,400	2,631,792	XXX	22,386,880	0.7	13,001,904	0.5	22,386,880	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	53,790,123	53,790,123	1.8	.0	0.0	53,790,123	XXX
14.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	XXX
14.07 Unaffiliated Bank Loans	223,855	2,150,389	1,272,292	.0	.0	XXX	3,646,537	0.1	3,412,946	0.1	3,646,537	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	258,438,645	785,835,141	710,415,594	195,479,506	66,581,563	53,790,123	2,070,540,573	67.6	1,911,731,455	67.1	2,070,540,573	XXX
14.10 Line 14.09 as a % of Col. 7	12.5	38.0	34.3	9.4	3.2	2.6	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.4	25.6	23.2	6.4	2.2	1.8	67.6	XXX	XXX	XXX	67.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	32,502,632	295,788,855	205,932,912	55,117,994	28,014,457	XXX	617,356,851	20.2	581,665,330	20.4	XXX	617,356,851
15.02 Residential Mortgage-Backed Securities	7,310,791	15,953,706	6,744,995	3,672,326	180,802	XXX	33,862,620	1.1	37,799,461	1.3	XXX	33,862,620
15.03 Commercial Mortgage-Backed Securities	26,220,893	66,467,496	8,912,766	1,727,034	.0	XXX	103,328,188	3.4	99,939,954	3.5	XXX	103,328,188
15.04 Other Loan-Backed and Structured Securities	35,963,652	133,834,737	53,918,323	13,945,935	824,849	XXX	238,487,497	7.8	216,676,850	7.6	XXX	238,487,497
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	XXX	.0
15.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	XXX	.0
15.07 Unaffiliated Bank Loans	.0	157,462	.0	.0	.0	XXX	157,462	0.0	69,697	0.0	XXX	157,462
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	101,997,969	512,202,256	275,508,996	74,463,289	29,020,108	.0	993,192,618	32.4	936,151,292	32.9	XXX	993,192,618
15.10 Line 15.09 as a % of Col. 7	10.3	51.6	27.7	7.5	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.3	16.7	9.0	2.4	0.9	0.0	32.4	XXX	XXX	XXX	XXX	32.4

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	9,228,804	9,228,804	0	0	0
2. Cost of short-term investments acquired	50,710,818	50,710,818	0	0	0
3. Accrual of discount	430,800	430,800	0	0	0
4. Unrealized valuation increase/(decrease)	(380)	(380)	0	0	0
5. Total gain (loss) on disposals	2,936	2,936	0	0	0
6. Deduct consideration received on disposals	43,231,731	43,231,731	0	0	0
7. Deduct amortization of premium	4,757	4,757	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)	17,136,491	17,136,491	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)	17,136,491	17,136,491	0	0	0

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

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	0	
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	0	
3.2	Section 2, Column 19	0	0
4.	SSAP No. 108 adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18	0	
9.2	Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		0
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		0

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	0	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)		0
3.1	Add:		
	Change in the variation margin on open contracts – Highly effective hedges:		
3.11	Section 1, Column 15, current year minus	0	
3.12	Section 1, Column 15, prior year	0	0
	Change in the variation margin on open contracts – All other:		
3.13	Section 1, Column 18, current year minus	0	
3.14	Section 1, Column 18, prior year	0	0 0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus	0	
3.22	Section 1, Column 17, prior year	0	0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus	0	
3.24	Section 1, Column 19, prior year plus	0	
3.25	SSAP No. 108 adjustments	0	0 0
3.3	Subtotal (Line 3.1 minus Line 3.2)		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0	
4.22	Amount recognized (Section 2, Column 16)	0	
4.23	SSAP No. 108 adjustments	0	0
4.3	Subtotal (Line 4.1 minus Line 4.2)		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		0
7.	Deduct total nonadmitted amounts		0
8.	Statement value at end of current period (Line 6 minus Line 7)		0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

[illegible]

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0			0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0	XXX	0	XXX	0	XXX		XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0			0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0			0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 6.....	0
5.	Part D, Section 1, Column 7.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	0
10.	Part D, Section 1, Column 9.....	0
11.	Part D, Section 1, Column 10.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 12.....	0
16.	Total (Lines 13 plus Line 14 minus Line 15)	0

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.....	358,462,488	582,122	357,880,366	0
2. Cost of cash equivalents acquired.....	4,960,225,796	239,522,704	4,720,703,092	0
3. Accrual of discount.....	641,755	641,755	0	0
4. Unrealized valuation increase/(decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	1,809	1,809	0	0
6. Deduct consideration received on disposals.....	5,232,605,816	240,748,345	4,991,857,471	0
7. Deduct amortization of premium.....	46	46	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).....	86,725,987	0	86,725,987	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	86,725,987	0	86,725,987	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

E07

[illegible]

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	AXIOM EMERGING MARKETS EQUITY FUND		USA	AXIOM	..07/01/2021	..04/16/2024	14,645,140	(694,303)	0	0	0	(694,303)	0	13,950,837	15,574,364	0	1,623,527	1,623,527	42,507
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							14,645,140	(694,303)	0	0	0	(694,303)	0	13,950,837	15,574,364	0	1,623,527	1,623,527	42,507
6099999 – Subtotals - Unaffiliated							14,645,140	(694,303)	0	0	0	(694,303)	0	13,950,837	15,574,364	0	1,623,527	1,623,527	42,507
6199999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							14,645,140	(694,303)	0	0	0	(694,303)	0	13,950,837	15,574,364	0	1,623,527	1,623,527	42,507

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest						Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code																				
Bonds - U.S. Governments - Issuer Obligations																						
912810-FP-8.	UNITED STATES TREASURY				1.A	8,608,125	104.5625	8,365,000	8,000,000	8,513,525	0	(72,172)	0	0	5.375	4.176	FA	162,418	430,000	09/01/2023	02/15/2031	
912810-TA-6.	UNITED STATES TREASURY				1.A	16,970,502	64.7188	11,303,130	17,465,000	17,039,418	0	21,447	0	0	1.750	1.921	FA	115,445	305,638	09/30/2021	08/15/2041	
912810-TD-0.	UNITED STATES TREASURY				1.A	5,003,125	60.6719	4,853,750	8,000,000	5,005,582	0	2,457	0	0	2.250	4.708	FA	67,989	0	12/13/2024	02/15/2052	
912810-TU-2.	UNITED STATES TREASURY				1.A	4,669,125	94.1406	4,518,750	4,800,000	4,669,976	0	851	0	0	4.375	4.593	FA	79,321	0	11/04/2024	08/15/2043	
912810-TV-0.	UNITED STATES TREASURY				1.A	1,777,297	99.0156	1,683,266	1,700,000	1,776,421	0	(876)	0	0	4.750	4.471	MN	10,484	80,750	04/04/2024	11/15/2053	
912810-UF-3.	UNITED STATES TREASURY				1.A	11,780,797	97.0000	11,252,000	11,600,000	11,780,372	0	(425)	0	0	4.625	4.506	MN	69,656	0	11/27/2024	11/15/2044	
912828-6B-1.	UNITED STATES TREASURY				1.A	137,813	93.5000	116,875	125,000	131,800	0	(1,597)	0	0	2.625	1.266	FA	1,239	3,281	03/03/2021	02/15/2029	
912828-6L-9.	UNITED STATES TREASURY				1.A	5,745,469	97.5625	5,853,750	6,000,000	5,843,313	0	97,845	0	0	2.250	4.432	MS	34,492	135,000	03/08/2024	03/31/2026	
912828-7B-0.	UNITED STATES TREASURY				1.A	6,443,613	96.5938	6,520,078	6,750,000	6,508,150	0	64,536	0	0	1.875	4.373	JD	350	63,281	07/31/2024	06/30/2026	
912828-K7-4.	UNITED STATES TREASURY				1.A	45,096,016	98.6094	45,360,313	46,000,000	45,937,044	0	99,447	0	0	2.000	2.223	FA	347,500	920,000	11/16/2015	08/15/2025	
912828-M5-6.	UNITED STATES TREASURY				1.A	62,462,500	98.2813	59,951,563	61,000,000	61,141,224	0	(159,833)	0	0	2.250	1.980	MN	178,198	1,372,500	02/16/2016	11/15/2025	
912828-YQ-7.	UNITED STATES TREASURY				1.A	27,566,016	95.4375	28,631,250	30,000,000	28,578,891	0	732,268	0	0	1.625	4.350	AO	83,494	487,500	08/09/2023	10/31/2026	
912828-YU-8.	UNITED STATES TREASURY				1.A	4,662,891	95.2188	4,760,938	5,000,000	4,766,643	0	103,752	0	0	1.625	4.191	MN	7,143	81,250	02/06/2024	11/30/2026	
912828-Z7-8.	UNITED STATES TREASURY				1.A	18,210,938	94.5625	18,912,500	20,000,000	18,896,529	0	496,581	0	0	1.500	4.300	JJ	125,543	300,000	08/09/2023	01/31/2027	
912828-ZE-3.	UNITED STATES TREASURY				1.A	15,535,270	92.3281	16,480,570	17,850,000	16,309,276	0	637,564	0	0	0.625	4.726	MS	28,504	111,563	11/17/2023	03/31/2027	
912828-ZS-2.	UNITED STATES TREASURY				1.A	4,389,453	91.4375	4,571,875	5,000,000	4,520,052	0	130,599	0	0	0.500	4.761	MN	2,198	25,000	04/17/2024	05/31/2027	
912828-ZV-5.	UNITED STATES TREASURY				1.A	4,376,758	91.1719	4,558,594	5,000,000	4,505,846	0	129,088	0	0	0.500	4.743	JD	69	25,000	04/17/2024	06/30/2027	
91282C-AE-1.	UNITED STATES TREASURY				1.A	68,929,099	81.2500	58,314,750	71,772,000	69,847,610	0	316,465	0	0	0.625	1.103	FA	169,435	448,575	08/31/2023	08/15/2030	
91282C-AM-3.	UNITED STATES TREASURY				1.A	1,830,000	97.0625	1,941,250	2,000,000	1,930,805	0	89,366	0	0	0.250	5.053	MS	1,277	5,000	11/13/2023	09/30/2025	
91282C-BJ-9.	UNITED STATES TREASURY				1.A	9,204,213	89.8438	8,445,313	9,400,000	9,311,180	0	28,186	0	0	0.750	1.062	JJ	29,503	70,500	02/25/2021	01/31/2028	
91282C-BL-4.	UNITED STATES TREASURY				1.A	18,216,992	82.5313	15,680,938	19,000,000	18,496,250	0	77,769	0	0	1.125	1.581	FA	80,737	213,750	05/03/2021	02/15/2031	
91282C-BQ-3.	UNITED STATES TREASURY				1.A	4,621,289	95.7969	4,789,844	5,000,000	4,782,819	0	161,530	0	0	0.500	4.385	FA	8,494	25,000	02/06/2024	02/28/2026	
91282C-CB-5.	UNITED STATES TREASURY				1.A	20,601,979	84.3906	17,300,078	20,500,000	20,561,453	0	(9,531)	0	0	1.625	1.574	MN	43,251	333,125	09/18/2023	05/15/2031	
91282C-CF-6.	UNITED STATES TREASURY				1.A	13,555,664	95.2344	14,285,156	15,000,000	14,251,422	0	503,284	0	0	0.750	4.437	MN	9,890	112,500	08/09/2023	05/31/2026	
91282C-CY-5.	UNITED STATES TREASURY				1.A	4,383,398	89.3750	4,468,750	5,000,000	4,491,540	0	108,142	0	0	1.250	4.215	MS	15,968	62,500	02/15/2024	09/30/2028	
91282C-CZ-2.	UNITED STATES TREASURY				1.A	1,792,938	94.3750	1,887,500	2,000,000	1,879,055	0	65,334	0	0	0.875	4.522	MS	4,471	17,500	09/12/2023	09/30/2026	
91282C-DJ-7.	UNITED STATES TREASURY				1.A	1,466,891	81.7500	1,260,585	1,542,000	1,487,739	0	7,325	0	0	1.375	1.924	MN	2,753	21,203	02/04/2022	11/15/2031	
91282C-DL-2.	UNITED STATES TREASURY				1.A	12,118,760	89.8281	11,273,430	12,550,000	12,187,390	0	72,632	0	0	1.500	2.241	MN	16,549	183,000	09/26/2024	11/30/2028	
91282C-DP-3.	UNITED STATES TREASURY				1.A	3,531,563	89.1875	3,567,500	4,000,000	3,604,269	0	72,706	0	0	1.375	4.084	JD	152	55,000	03/08/2024	12/31/2028	
91282C-DW-8.	UNITED STATES TREASURY				1.A	4,458,398	90.3125	4,515,625	5,000,000	4,546,159	0	87,761	0	0	1.750	4.193	JJ	36,617	43,750	02/15/2024	01/31/2029	
91282C-DY-4.	UNITED STATES TREASURY				1.A	2,766,816	84.1563	2,474,194	2,940,000	2,810,698	0	16,356	0	0	1.875	2.554	FA	20,822	55,125	04/05/2022	02/15/2032	
91282C-EB-3.	UNITED STATES TREASURY				1.A	8,741,797	90.5938	9,059,375	10,000,000	8,986,015	0	217,326	0	0	1.875	4.580	FA	63,709	187,500	11/15/2023	02/28/2029	
91282C-EP-2.	UNITED STATES TREASURY				1.A	61,555,158	89.8750	56,073,013	62,390,000	61,747,814	0	76,702	0	0	2.875	3.032	MN	232,885	1,793,713	08/01/2022	05/15/2032	
91282C-ES-6.	UNITED STATES TREASURY				1.A	4,630,078	93.5156	4,675,781	5,000,000	4,671,859	0	41,781	0	0	2.750	4.403	MN	12,088	137,500	05/16/2024	05/31/2029	
91282C-FC-0.	UNITED STATES TREASURY				1.A	9,174,219	92.7813	9,278,125	10,000,000	9,314,397	0	133,001	0	0	2.625	4.289	JJ	109,851	262,500	12/11/2023	07/31/2029	
91282C-FF-3.	UNITED STATES TREASURY				1.A	4,493,555	88.7344	4,436,719	5,000,000	4,557,792	0	48,511	0	0	2.750	4.114	FA	51,936	137,500	08/31/2023	08/15/2032	
91282C-FY-2.	UNITED STATES TREASURY				1.A	3,463,496	97.7813	3,422,344	3,500,000	3,468,313	0	4,817	0	0	3.875	4.080	MN	11,923	135,625	03/08/2024	11/30/2029	
91282C-GM-7.	UNITED STATES TREASURY				1.A	11,225,977	93.0625	10,702,188	11,500,000	11,235,414	0	9,437	0	0	3.500	3.832	FA	152,031	0	08/29/2024	02/15/2033	
91282C-GR-6.	UNITED STATES TREASURY				1.A	3,999,844	1															

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
91282C-LH-2..	UNITED STATES TREASURY.....				1.A	1,225,655	99,2344	1,215,621	1,225,000	1,225,581	0	(74)	0	0	3,750	3,720	FA	15,609	0	10/04/2024	08/31/2026
91282C-LN-9..	UNITED STATES TREASURY.....				1.A	5,127,139	96,2656	5,028,916	5,224,000	5,131,124	0	3,985	0	0	3,500	3,914	MS	46,715	0	10/16/2024	09/30/2029
91282C-LW-9..	UNITED STATES TREASURY.....				1.A	19,950,393	97,4531	19,371,732	19,878,000	19,950,081	0	(312)	0	0	4,250	4,204	MN	109,686	0	12/09/2024	11/15/2034
91282C-LY-5..	UNITED STATES TREASURY.....				1.A	1,997,813	100,0000	2,000,000	2,000,000	1,997,854	0	41	0	0	4,250	4,308	MN	7,473	0	12/18/2024	11/30/2026
91282C-LZ-2..	UNITED STATES TREASURY.....				1.A	5,507,773	97,9063	5,404,425	5,520,000	5,507,891	0	118	0	0	4,125	4,162	MN	20,018	0	12/10/2024	11/30/2031
0019999999 - Bonds - U.S. Governments - Issuer Obligations						692,988,785	XXX	660,939,703	716,972,000	699,090,815	0	4,577,670	0	0	XXX	XXX	XXX	4,114,088	11,922,950	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36176W-7E-5..	GN 778793 - RMBS.....			4	1.A	294,350	90,8782	293,185	322,613	294,631	0	281	0	0	3,500	5,389	MON	941	6,587	05/28/2024	01/15/2042
36178G-FY-5..	GN AA8283 - RMBS.....			4	1.A	652	98,1991	611	622	628	0	(3)	0	0	2,500	1,500	MON	1	16	08/01/2012	07/15/2027
36178N-ME-6..	GN AB3057 - RMBS.....			4	1.A	170,648	88,9866	151,904	170,705	169,803	0	(73)	0	0	3,000	3,085	MON	427	4,706	05/28/2024	11/15/2042
36179M-5K-2..	G2 MA0850 - RMBS.....			4	1.A	56,834	85,6343	50,240	58,668	57,067	0	39	0	0	2,500	3,054	MON	122	1,467	01/04/2019	03/20/2043
36179M-K7-4..	G2 MA0318 - RMBS.....			4	1.A	29,517	91,8978	29,731	32,352	29,535	0	18	0	0	3,500	5,487	MON	94	661	05/28/2024	08/20/2042
36179M-X3-9..	G2 MA0698 - RMBS.....			4	1.A	324,994	88,6886	326,187	367,789	325,160	0	167	0	0	3,000	5,624	MON	919	6,436	05/28/2024	01/20/2043
36179N-BA-5..	G2 MA0933 - RMBS.....			4	1.A	95,066	88,6895	95,416	107,584	95,111	0	45	0	0	3,000	5,586	MON	269	1,883	05/28/2024	04/20/2043
36179N-LC-0..	G2 MA1223 - RMBS.....			4	1.A	46,930	88,6902	40,611	45,790	46,751	0	(30)	0	0	3,000	2,576	MON	114	1,374	06/26/2017	08/20/2043
36179N-LD-8..	G2 MA1224 - RMBS.....			4	1.A	219,991	90,6472	219,318	241,946	220,122	0	131	0	0	3,500	5,464	MON	706	4,940	05/28/2024	08/20/2043
36179N-O5-0..	G2 MA1376 - RMBS.....			4	1.A	108,253	94,0357	108,975	115,887	108,293	0	40	0	0	4,000	5,457	MON	386	2,704	05/28/2024	10/20/2043
36179Q-3K-5..	G2 MA2602 - RMBS.....			4	1.A	305,077	94,1564	270,242	287,014	303,567	0	(459)	0	0	4,000	2,855	MON	957	11,481	06/26/2017	02/20/2045
36179Q-RZ-6..	G2 MA2304 - RMBS.....			4	1.A	743,031	94,1574	661,310	702,345	739,336	0	(1,027)	0	0	4,000	2,949	MON	2,341	28,094	06/26/2017	10/20/2044
36179Q-WF-4..	G2 MA2446 - RMBS.....			4	1.A	580,537	94,1574	512,002	543,772	576,015	0	(886)	0	0	4,000	2,827	MON	1,813	21,751	06/26/2017	12/20/2044
36179R-7J-2..	G2 MA3597 - RMBS.....			4	1.A	60,065	90,5102	53,397	58,996	60,113	0	(30)	0	0	3,500	3,165	MON	172	2,065	04/30/2019	04/20/2046
36179R-BX-6..	G2 MA2754 - RMBS.....			4	1.A	53,028	90,9337	52,969	58,250	53,045	0	17	0	0	3,500	5,369	MON	170	1,189	05/28/2024	04/20/2045
36179R-F8-7..	G2 MA2891 - RMBS.....			4	1.A	54,132	88,3717	50,822	57,509	54,106	0	(4)	0	0	3,000	4,202	MON	144	1,366	05/28/2024	06/20/2045
36179R-LQ-0..	G2 MA3035 - RMBS.....			4	1.A	107,465	93,9861	107,891	114,794	107,490	0	25	0	0	4,000	5,362	MON	383	2,679	05/28/2024	08/20/2045
36179R-Q3-6..	G2 MA3174 - RMBS.....			4	1.A	707,486	93,9870	626,182	666,244	703,400	0	(923)	0	0	4,000	2,915	MON	2,221	26,650	06/26/2017	10/20/2045
36179R-VA-4..	G2 MA3309 - RMBS.....			4	1.A	276,712	88,3713	239,767	271,317	276,019	0	(112)	0	0	3,000	2,659	MON	678	8,140	06/26/2017	12/20/2045
36179R-VB-2..	G2 MA3310 - RMBS.....			4	1.A	124,998	90,4184	108,515	120,014	124,462	0	(110)	0	0	3,500	2,806	MON	350	4,201	06/26/2017	12/20/2045
36179R-VC-0..	G2 MA3311 - RMBS.....			4	1.A	98,574	93,9860	98,965	105,297	98,596	0	22	0	0	4,000	5,360	MON	351	2,457	05/28/2024	12/20/2045
36179R-XE-4..	G2 MA3377 - RMBS.....			4	1.A	54,697	93,9869	48,829	51,953	54,467	0	(61)	0	0	4,000	3,049	MON	173	2,078	07/14/2017	01/20/2046
36179R-ZU-6..	G2 MA3455 - RMBS.....			4	1.A	54,395	93,9869	48,559	51,666	54,168	0	(62)	0	0	4,000	3,053	MON	172	2,067	07/14/2017	02/20/2046
36179S-5K-9..	G2 MA4450 - RMBS.....			4	1.A	73,394	88,1181	62,541	70,973	73,198	0	(45)	0	0	3,000	2,401	MON	177	2,129	02/12/2020	05/20/2047
36179S-5L-7..	G2 MA4451 - RMBS.....			4	1.A	440,490	90,3389	385,116	426,302	438,997	0	(303)	0	0	3,500	2,997	MON	1,243	14,921	12/01/2017	05/20/2047
36179S-B7-1..	G2 MA3662 - RMBS.....			4	1.A	453,519	87,9009	379,171	431,362	451,534	0	(537)	0	0	3,000	2,239	MON	1,078	12,941	10/01/2019	05/20/2046
36179S-GL-5..	G2 MA3803 - RMBS.....			4	1.A	71,010	90,4478	70,808	78,286	71,041	0	31	0	0	3,500	5,252	MON	228	1,598	05/28/2024	07/20/2046
36179S-JS-7..	G2 MA3873 - RMBS.....			4	1.A	208,265	87,9007	192,497	218,994	208,317	0	17	0	0	3,000	3,829	MON	547	5,380	05/28/2024	08/20/2046
36179S-LR-6..	G2 MA3936 - RMBS.....			4	1.A	200,361	87,9006	200,032	227,566	200,456	0	95	0	0	3,000	5,201	MON	569	3,982	05/28/2024	09/20/2046
36179S-LT-2..	G2 MA3938 - RMBS.....			4	1.A	101,856	93,3059	100,873	108,110	101,871	0	15	0	0	4,000	5,234	MON	360	2,523	05/28/2024	09/20/2046
36179S-NU-7..	G2 MA4003 - RMBS.....			4	1.A	586,841	87,9016	564,705	642,429	586,765	0	(76)	0	0	3,000	4,544	MON	1,606	6,365	09/27/2024	10/20/2046
36179S-NV-5..	G2 MA4004 - RMBS.....			4	1.A	363,077	90,5981	362,649	400,284	363,225	0	148	0	0	3,500	5,243	MON	1,167	8,172	05/28/2024	10/20/2046
36179S-NX-1..	G2 MA4006 - RMBS.....			4	1.A	84,782	96,9605	84,775	87,432	84,797	0	16	0	0	4,500	5,162	MON	328	2,295	05/28/2024	10/20/2046
36179S-QY-6..	G2 MA4071 - RMBS.....			4	1.A	62,779	96,9598	62,773	64,742	62,789	0	11	0	0	4,500	5,155	MON	243	1,699	05/28/2024	11/20/2046
36179S-SN-8..	G2 MA4125 - RMBS.....			4	1.A	103,474	85,2427	104,173	122,208	103,413	0	(61)	0	0	2,500	5,779	MON	255	1,782	05/28/2024	12/20/2046
36179S-WY-9..	G2 MA4263 - RMBS.....			4	1.A	71,729	93,3060	71,036	76,132	71,738	0	9	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation 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																				
36179W-2V-9..	G2 MA7988 - RMBS			4	1 A	752,100	86.6962	710,909	820,000	753,633	0	344	0	0	3,000	4,247	MON	2,050	19,475	05/28/2024	04/20/2052	
36179W-5D-6..	G2 MA8044 - RMBS			4	1 A	1,785,467	89.7573	1,778,954	1,981,959	1,784,593	0	(873)	0	0	3,500	5,163	MON	5,781	0	11/21/2024	05/20/2052	
36179W-BY-3..	G2 MA7255 - RMBS			4	1 A	449,172	83.4886	428,121	512,790	450,278	0	954	0	0	2,500	4,435	MON	1,068	12,820	06/28/2023	03/20/2051	
36179W-ND-6..	G2 MA7588 - RMBS			4	1 A	1,563,884	80.0639	1,471,973	1,838,496	1,565,638	0	288	0	0	2,000	4,231	MON	3,064	25,932	05/28/2024	09/20/2051	
36179W-P9-3..	G2 MA7648 - RMBS			4	1 A	2,047,410	80.0639	1,944,598	2,428,809	2,047,158	0	(252)	0	0	2,000	4,394	MON	4,048	16,192	08/20/2024	10/20/2051	
36179W-T2-4..	G2 MA7769 - RMBS			4	1 A	687,751	89.5560	688,466	768,755	687,575	0	(176)	0	0	3,500	5,504	MON	2,242	15,695	05/28/2024	12/20/2051	
36179W-TY-4..	G2 MA7767 - RMBS			4	1 A	1,601,820	83.4894	1,568,706	1,878,929	1,608,299	0	2,112	0	0	2,500	4,807	MON	3,914	38,213	05/28/2024	12/20/2051	
36179W-VW-5..	G2 MA7829 - RMBS			4	1 A	1,788,602	89.4340	1,717,496	1,920,405	1,788,320	0	(283)	0	0	3,500	4,755	MON	5,601	22,405	08/13/2024	01/20/2052	
36179W-Y9-3..	G2 MA7936 - RMBS			4	1 A	1,339,098	83.4887	1,341,828	1,607,196	1,339,470	0	373	0	0	2,500	5,176	MON	3,348	23,438	05/28/2024	03/20/2052	
36179X-OX-7..	G2 MA8570 - RMBS			4	1 A	2,782,203	99.3940	2,735,847	2,752,527	2,782,173	0	(31)	0	0	5,500	5,224	MON	12,616	25,232	10/03/2024	01/20/2053	
36179Y-KR-4..	G2 MA9304 - RMBS			4	1 A	4,690,549	97.1431	4,633,285	4,769,545	4,695,358	0	4,809	0	0	5,000	5,301	MON	19,873	198,731	02/05/2024	11/20/2053	
36179Y-PF-5..	G2 MA9422 - RMBS			4	1 A	939,076	97.4324	932,932	957,517	940,001	0	925	0	0	5,000	5,355	MON	3,990	31,917	04/01/2024	01/20/2054	
36180E-PX-7..	GN AD3138 - RMBS			4	1 A	384,104	88.5144	385,275	435,268	384,590	0	486	0	0	3,000	5,372	MON	1,088	7,617	05/28/2024	04/15/2043	
36200M-Y8-0..	GN 604735 - RMBS			4	1 A	2,829	102.0851	4,657	4,562	4,596	0	(3)	0	0	6,000	5,732	MON	23	274	02/14/2005	10/15/2033	
36200N-4T-5..	GN 605734 - RMBS			4	1 A	922	100.9747	1,960	1,941	1,956	0	(1)	0	0	6,000	5,768	MON	10	116	03/18/2005	10/15/2034	
36200N-RE-3..	GN 605385 - RMBS			4	1 A	7,773	100.7676	7,726	7,667	7,770	0	(4)	0	0	5,500	5,064	MON	35	310	05/28/2024	04/15/2034	
36200W-NB-3..	GN 574686 - RMBS			4	1 A	2,356	102.3160	2,373	2,320	2,339	0	(2)	0	0	6,000	5,732	MON	12	139	03/23/2007	04/15/2034	
36201E-CX-6..	GN 580686 - RMBS			4	1 A	6,070	102.8533	6,162	5,991	6,067	0	(3)	0	0	5,500	5,064	MON	27	241	05/28/2024	05/15/2034	
36201M-JF-0..	GN 587162 - RMBS			4	1 A	15,557	100.4874	15,577	15,502	15,504	0	(6)	0	0	6,000	5,972	MON	78	682	05/28/2024	07/15/2032	
36201Y-N7-7..	GN 607114 - RMBS			4	1 A	8,399	101.9271	14,548	14,273	14,355	0	(12)	0	0	6,000	5,714	MON	71	856	09/20/2024	03/15/2034	
36202E-6D-6..	G2 004468 - RMBS			4	1 A	46,109	97.9269	46,074	47,050	46,121	0	12	0	0	4,500	4,975	MON	176	1,235	05/28/2024	06/20/2039	
36202E-JY-6..	G2 003879 - RMBS			4	1 A	1,052	102.9693	4,576	4,444	4,469	0	0	0	0	6,000	5,806	MON	22	267	02/28/2008	07/20/2036	
36202E-RE-1..	G2 004085 - RMBS			4	1 A	24,286	102.9264	24,627	23,927	24,197	0	(16)	0	0	6,000	5,674	MON	120	1,436	12/01/2008	02/20/2038	
36202F-2M-7..	G2 005280 - RMBS			4	1 A	130,465	94.5136	130,664	138,249	130,525	0	60	0	0	4,000	5,334	MON	461	3,226	05/28/2024	01/20/2042	
36202F-3M-6..	G2 005304 - RMBS			4	1 A	38,439	91.6581	38,358	41,849	38,463	0	24	0	0	3,500	5,363	MON	122	854	05/28/2024	02/20/2042	
36202F-4Q-6..	G2 005331 - RMBS			4	1 A	621,339	91.8988	555,187	604,129	615,667	0	(722)	0	0	3,500	3,072	MON	1,762	19,406	05/28/2024	03/20/2042	
36202F-B3-9..	G2 004558 - RMBS			4	1 A	36,732	97.9266	36,704	37,481	36,742	0	10	0	0	4,500	4,971	MON	141	984	05/28/2024	10/20/2039	
36202F-BH-8..	G2 004540 - RMBS			4	1 A	24,613	97.9266	24,594	25,115	24,619	0	6	0	0	4,500	4,969	MON	94	659	05/28/2024	09/20/2039	
36202F-JP-2..	G2 004770 - RMBS			4	1 A	65,103	94.4718	65,446	69,276	65,151	0	47	0	0	4,000	5,419	MON	231	1,616	05/28/2024	08/20/2040	
36202F-KN-5..	G2 004801 - RMBS			4	1 A	163,092	97.4798	162,263	166,458	163,129	0	37	0	0	4,500	4,961	MON	624	4,370	05/28/2024	09/20/2040	
36202F-LQ-7..	G2 004835 - RMBS			4	1 A	96,381	99.2477	96,362	97,092	96,388	0	7	0	0	5,000	5,160	MON	405	2,832	05/28/2024	10/20/2040	
36202F-M8-6..	G2 004883 - RMBS			4	1 A	91,033	97.4799	81,855	83,971	89,764	0	(234)	0	0	4,500	2,979	MON	315	3,779	04/08/2014	12/20/2040	
36202F-P7-5..	G2 004946 - RMBS			4	1 A	293,508	97.4361	269,815	276,915	291,270	0	(570)	0	0	4,500	3,343	MON	1,038	12,396	05/28/2024	02/20/2041	
36202F-PG-5..	G2 004923 - RMBS			4	1 A	137,109	97.4797	137,570	141,127	137,150	0	41	0	0	4,500	5,154	MON	529	3,705	05/28/2024	01/20/2041	
36202F-Q8-2..	G2 004979 - RMBS			4	1 A	79,779	99.2477	76,070	76,647	79,221	0	(110)	0	0	5,000	4,241	MON	319	3,034	05/28/2024	03/20/2041	
36202F-SD-9..	G2 005016 - RMBS			4	1 A	54,075	94.5150	47,809	50,584	53,446	0	(113)	0	0	4,000	2,755	MON	169	2,023	03/18/2016	04/20/2041	
36202F-SE-7..	G2 005017 - RMBS			4	1 A	109,459	97.4351	108,910	111,777	109,482	0	23	0	0	4,500	4,967	MON	419	2,934	05/28/2024	04/20/2041	
36202F-TM-8..	G2 005056 - RMBS			4	1 A	47,932	98.3754	43,044	43,755	47,390	0	(145)	0	0	5,000	3,210	MON	182	2,188	06/26/2017	05/20/2041	
36202F-UF-1..	G2 005082 - RMBS			4	1 A	17,845	97.4353	17,897	18,368	17,850	0	5	0	0	4,500	5,146	MON	69	482	05/28/2024	06/20/2041	
36202F-XC-5..	G2 005175 - RMBS			4	1 A	27,987	97.4362	27,847	28,580	27,992	0	5	0	0	4,500	4,964	MON	107	750	05/28/2024	09/20/2041	
36210H-UU-4..																						

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
36291L-D4-4..	GN 631123 - RMBS.....			4..	1 A	1,217	102.1002	1,223	1,198	1,209	.0	(1)	0	.0	6.000	5.707	MON	.6	72	03/23/2007	07/15/2034
36291M-JX-2..	GN 632178 - RMBS.....			4..	1 A	1,666	101.6859	1,668	1,640	1,655	.0	(1)	0	.0	6.000	5.737	MON	.8	98	03/23/2007	09/15/2034
36291M-KH-5..	GN 632196 - RMBS.....			4..	1 A	858	102.2314	864	845	852	.0	(1)	0	.0	6.000	5.738	MON	.4	51	03/23/2007	11/15/2034
36292M-FT-4..	GN 652778 - RMBS.....			4..	1 A	2,555	99.8634	2,315	2,318	2,474	.0	(14)	0	.0	5.000	2.939	MON	.10	116	06/26/2017	04/15/2036
36295F-HU-1..	GN 669043 - RMBS.....			4..	1 A	4,792	101.6479	4,815	4,737	4,771	.0	(2)	0	.0	6.000	5.824	MON	.24	284	08/01/2008	05/15/2037
36295K-4L-4..	GN 673227 - RMBS.....			4..	1 A	39,659	98.2906	35,414	36,030	38,909	.0	(146)	0	.0	5.000	3.110	MON	150	1,801	06/26/2017	11/15/2038
36295M-6H-7..	GN 675072 - RMBS.....			4..	1 A	2,717	100.0133	2,468	2,467	2,666	.0	(9)	0	.0	5.000	3.160	MON	.10	123	06/26/2017	01/15/2038
36295P-RJ-3..	GN 676489 - RMBS.....			4..	1 A	268	101.3609	271	267	268	.0	0	0	.0	6.000	5.962	MON	.1	16	11/03/2008	12/15/2037
36295Q-HL-7..	GN 677135 - RMBS.....			4..	1 A	109,794	96.0472	96,459	100,429	107,891	.0	(296)	0	.0	5.000	3.389	MON	418	5,021	11/01/2013	06/15/2040
36296D-YL-6..	GN 688415 - RMBS.....			4..	1 A	7,582	100.6034	7,593	7,547	7,568	.0	(2)	0	.0	6.000	5.947	MON	.38	453	09/01/2008	05/15/2038
36297F-J7-8..	GN 710486 - RMBS.....			4..	1 A	646,059	97.5984	645,572	661,458	646,218	.0	159	0	.0	4.500	5.041	MON	2,480	17,363	05/28/2024	10/15/2039
38381R-PZ-6..	GNR 2019-023 KA - CMO/RMBS.....			4..	1 A	1,255,522	88.5583	1,108,060	1,251,221	1,255,391	.0	105	0	.0	3.500	3.453	MON	3,649	43,793	02/01/2019	10/20/2048
38381R-OH-5..	GNR 2019-023 LE - CMO/RMBS.....			4..	1 A	1,157,394	88.6911	1,019,654	1,149,669	1,157,022	.0	157	0	.0	3.500	3.400	MON	3,353	40,238	02/01/2019	07/20/2048
38383A-BJ-2..	GNR 2021-165 ST - CMO/RMBS.....			3,5..	1 A	38	0.0344	48	0	35	.0	(5)	0	.0	0.000	61.807	MON	.0	0	05/28/2024	01/20/2050
38383P-NA-5..	GNR 2022-051 SC - CMO/RMBS.....			3,5..	1 A	8,529	1.2015	4,431	0	7,290	.0	(1,224)	0	.0	0.000	0.000	MON	.0	0	09/06/2022	03/20/2052
38383R-4A-2..	GNR 2022-093 IO - CMO/RMBS.....			3..	1 A	245,199	12.7490	285,402	237,520	237,520	.0	(15,994)	0	.0	3.000	17.070	MON	5,597	17,168	09/19/2024	08/20/2051
38383R-WA-1..	GNR 2022-078 MS - CMO/RMBS.....			3,5..	1 A	7,428	0.4388	1,429	0	0	.0	0	0	.0	0.000	0.000	MON	.0	0	09/02/2022	04/20/2052
38383T-2H-5..	GNR 2022-126 CS - CMO/RMBS.....			3,5..	1 A	10,265	1.1786	7,704	0	9,304	.0	(1,316)	0	.0	0.000	0.000	MON	.0	0	07/25/2024	07/20/2052
38383U-T5-9..	GNR 2022-178 SA - CMO/RMBS.....			3,5..	1 A	322,965	2.3764	194,916	0	320,568	.0	(12,102)	0	.0	0.295	(2,785)	MON	740	1,027	10/15/2024	10/20/2052
38384C-TQ-2..	GNR 2023-120 DB - CMO/RMBS.....			4..	1 A	1,724,766	86.8341	1,736,683	2,000,000	1,741,335	.0	10,763	0	.0	4.500	6.929	MON	7,500	90,000	11/10/2023	08/20/2053
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						42,860,015	XXX	40,983,760	44,979,768	42,853,355	0	(17,396)	0	0	XXX	XXX	XXX	142,516	1,052,392	XXX	XXX
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						735,848,800	XXX	701,923,463	761,951,768	741,944,169	0	4,560,273	0	0	XXX	XXX	XXX	4,256,604	12,975,342	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
013051-ET-0..	ALBERTA, PROVINCE OF.....				1 C FE	4,128,068	96.8381	3,970,362	4,100,000	4,127,685	.0	(383)	0	.0	4.500	4.408	JJ	80,463	47,250	08/02/2024	01/24/2034
219868-CJ-3..	CORPORACION ANDINA DE FOMENTO, CORPORACION FINANCIERA DE.....				1 D FE	352,745	100.4397	356,561	355,000	353,048	.0	303	0	.0	5.000	5.152	JJ	7,741	8,875	05/28/2024	01/24/2029
21987D-AG-9..	DESARROLLO SA.....			1..	2 C FE	1,645,170	101.0370	1,682,266	1,665,000	1,647,505	.0	2,335	0	.0	5.950	6.231	AO	16,786	49,534	04/23/2024	04/30/2029
279158-AJ-8..	ECOPETROL SA.....			1..	3 A FE	1,039,757	69.0000	683,790	991,000	683,790	(97,925)	(1,175)	0	.0	5.875	5.502	MN	5,337	58,221	08/11/2021	05/28/2045
69370R-AK-3..	PERTAMINA (PERSERO) PT.....			2..	2 B FE	917,269	95.8769	968,357	1,010,000	972,953	.0	31,877	0	.0	1.400	4.849	FA	5,577	14,140	03/17/2023	02/09/2026
69370R-AL-1..	PERTAMINA (PERSERO) PT.....			2..	2 B FE	1,053,140	83.6295	919,925	1,100,000	1,067,840	.0	4,762	0	.0	2.300	2.825	FA	9,979	25,300	10/27/2021	02/09/2031
715638-EB-4..	PERU, REPUBLIC OF (GOVERNMENT).....			1,2..	2 C FE	3,004,500	95.9701	2,879,103	3,000,000	3,004,375	.0	(125)	0	.0	5.375	5.356	FA	64,052	.0	08/02/2024	02/08/2035
748148-SE-4..	QUEBEC, PROVINCE OF (GOVERNMENT).....				1 D FE	2,045,584	97.2319	1,944,638	2,000,000	2,043,943	.0	(1,641)	0	.0	4.500	4.195	MS	28,250	45,000	08/02/2024	09/08/2033
91087B-AZ-3..	MEXICO (UNITED MEXICAN STATES) (GOVERNME.....			1,2..	2 B FE	922,430	93.9910	874,116	930,000	922,763	.0	333	0	.0	6.000	0.000	MN	8,370	46,345	01/02/2024	05/07/2036
P1027D-HQ-7..	BANCO DEL ESTADO DE CHILE.....			2..	2 C FE	919,188	103.3000	903,875	875,000	918,026	.0	(1,162)	0	.0	7.950	6.623	MN	11,401	.0	11/12/2024	12/29/2049
P37110-AK-2..	EMPRESA NACIONAL DEL PETROLEO.....			1,2..	2 C FE	1,015,335	97.3620	955,121	981,000	989,237	60,717	(5,883)	0	.0	3.750	3.110	FA	14,919	36,788	03/11/2020	08/05/2026
0219999999 - Bonds - All Other Governments - Issuer Obligations						17,043,185	XXX	16,138,114	17,007,000	16,731,163	(37,208)	29,240	0	0	XXX	XXX	XXX	252,876	331,453	XXX	XXX
0309999999 - Bonds - All Other Governments - Subtotals - All Other Governments						17,043,185	XXX	16,138,114	17,007,000	16,731,163	(37,208)	29,240	0	0	XXX	XXX	XXX	252,876	331,453	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063D-3S-5..	CALIFORNIA STATE.....			1,2..	1 D FE	501,560	98.3400	491,700	500,000	501,373	.0	(133)	0	.0	5.125	5.083	MS	8,542	25,625	05/16/2023	03/01/2038
452151-LF-8..	ILLINOIS ST.....				1 G FE	940,094	98.6850	928,800	941,176	940,333	.0	78	0	.0	5.100	5.120	JD	4,000	48,000	07/12/2022	06/01/2033
452152-BM-2..	ILLINOIS ST.....			1..	1 G FE	193,142	101.6750	189,272	186,154	192,488	.0	(442)	0	.0	6.630	6.171	FA	5,143	12,342	06/12/2023	02/01/2035
452152-GS-4..	ILLINOIS ST.....			1..	1 G FE	571,929	105.8800	499,148	471,428	555,611	.0	(5,925)	0	.0	7.350	3.629	JJ	17,325	34,650	03/01/2022	07/01/2035
452153-GS-2..	ILLINOIS ST.....				1 G FE	325,000	102.4770	333,050	325,000	325,000	.0	0	0	.0	5.111	5.111	MN	2,768	16,611	04/20/2023	05/01/2027
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,531,726	XXX	2,441,971	2,423,759	2,514,805	0	(6,422)	0	0	XXX	XXX	XXX	37,778	137,228	XXX	XXX
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,531,726	XXX	2,441,971	2,423,759	2,514,805	0	(6,422)	0	0	XXX	XXX	XXX	37,778	137,228	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
649660-7W-4..	NEW YORK CITY.....			1,2..	1 C FE	550,000	105.0240	577,632	550,000	550,000	.0	0	0	.0	5.975	5.975	AO	8,216	31,858	10/05/2023	10/01/2038

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68587F-BB-9.	OREGON ED DIST'S FULL FAITH & CR PENSION.				1.C FE.	2,635,000	83.4420	2,198,697	2,635,000	2,635,000	0	0	0	0	1.887	1.887	JD	138	74,584	07/23/2021	06/30/2031
0619999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					3,185,000	XXX	2,776,329	3,185,000	3,185,000	0	0	0	0	XXX	XXX	XXX	8,354	106,442	XXX	XXX
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					3,185,000	XXX	2,776,329	3,185,000	3,185,000	0	0	0	0	XXX	XXX	XXX	8,354	106,442	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3.	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT.			1.	1.G FE.	2,144,863	95.2010	1,975,421	2,075,000	2,113,772	0	(4,273)	0	0	4.263	3.979	MS	26,046	88,031	05/28/2024	09/15/2032
010869-JG-1.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.	@		1.	1.G FE.	152,562	39.2560	192,354	490,000	178,647	0	11,086	0	0	0.000	6.510	N/A	0	0	07/01/2022	10/01/2040
010869-JL-0.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.			1,2	1.E FE.	120,000	96.1320	115,358	120,000	120,000	0	0	0	0	5.396	5.397	A0	1,619	7,136	07/01/2022	10/01/2046
01179R-J4-6.	ALASKA MUN BD BK ALASKA MUN BD BK AUTH.			2.	1.E FE.	485,255	110.0340	396,122	360,000	444,586	0	(11,567)	0	0	5.000	1.420	JD	1,500	18,000	06/02/2021	12/01/2032
018444-AY-5.	ALLENTOWN PA NEIGHBORHOOD IMPT ZONE DEV.			2.	3.C FE.	1,036,050	100.2870	1,002,870	1,000,000	1,002,870	10,631	(4,011)	0	0	5.000	4.540	MN	8,333	50,000	06/30/2017	05/01/2042
02765U-EQ-3.	AMERICAN MUN PWR OHIO INC REV.			1.	1.F FE.	346,556	103.0110	314,184	305,000	344,778	0	(1,405)	0	0	6.270	5.323	FA	7,224	19,280	06/16/2022	02/15/2050
052398-GZ-1.	AUSTIN TEX ARPT SYS REV.			2.	1.E FE.	522,760	101.4690	507,345	500,000	515,894	0	(2,881)	0	0	5.000	4.270	MN	3,194	25,000	07/11/2022	11/15/2048
072024-ND-0.	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.			1.	1.D FE.	349,338	106.3010	340,163	320,000	349,032	0	(305)	0	0	6.263	5.576	A0	5,010	10,021	05/28/2024	04/01/2049
072024-XZ-0.	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.			1,2	1.E FE.	507,131	83.5080	526,100	630,000	527,928	0	8,524	0	0	2.763	4.970	A0	4,352	17,407	06/16/2022	04/01/2034
10623A-BV-4.	BRAZOS TEX HIGHER ED AUTH INC STUDENT LN.			2.	2.B FE.	175,754	77.3500	135,363	175,000	175,423	0	(74)	0	0	3.000	2.950	A0	1,313	5,250	02/27/2020	04/01/2040
114894-YR-3.	BROWARD CNTY FLA ARPT SYS REV. BUILD NYC RESOURCE CORP N Y			2.	1.E FE.	564,660	93.2120	466,060	500,000	537,747	0	(7,451)	0	0	4.000	2.311	A0	5,000	20,000	04/08/2021	10/01/2044
12008E-SZ-0.	REV.			2.	2.C FE.	379,905	98.5880	369,705	375,000	378,575	0	(556)	0	0	5.000	4.801	JJ	9,375	18,750	07/08/2022	07/01/2052
13033D-AE-5.	CALIFORNIA HSG FIN AGY MUN CTFS.				2.A FE.	265,851	95.2510	224,473	235,665	259,563	0	(2,318)	0	0	3.500	2.438	MON	252	8,260	03/17/2021	11/20/2035
13054W-AC-1.	CALIFORNIA POLLUTION CTL FING AUTH WTR F.				2.C FE.	1,629,960	100.0380	2,000,760	2,000,000	1,698,086	0	6,837	0	0	5.000	6.311	JJ	50,000	100,000	11/14/2013	11/21/2045
13077D-TS-1.	CALIFORNIA ST UNIV REV.			1,2	1.D FE.	245,000	93.9930	230,283	245,000	245,000	0	0	0	0	5.183	5.182	MN	2,116	15,591	07/20/2023	11/01/2053
130795-Z6-7.	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.			1.	1.C FE.	1,857,670	115.1470	1,629,330	1,415,000	1,699,697	0	(21,764)	0	0	7.550	5.574	MN	13,651	109,005	06/26/2017	05/15/2040
14054C-CG-2.	CAPITAL TR AGY FLA EDL FACS REV.			2.	3.A FE.	319,313	94.3130	273,508	290,000	273,508	8,876	(3,160)	0	0	5.000	3.705	JJ	7,250	14,500	08/23/2019	07/01/2054
154871-CP-0.	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ.				2.A FE.	567,256	107.6800	441,488	410,000	539,304	0	(5,637)	0	0	5.000	2.736	MS	6,833	20,500	01/07/2020	09/01/2042
155498-KQ-0.	CENTRAL TEX REGL MOBILITY AUTH REV.			2.	1.G FE.	652,183	92.7400	528,618	570,000	621,557	0	(9,685)	0	0	4.000	2.086	JJ	11,400	22,800	11/20/2020	01/01/2050
155498-MR-6.	CENTRAL TEX REGL MOBILITY AUTH REV.			2.	1.G FE.	410,959	72.6980	298,062	410,000	410,674	0	(92)	0	0	3.267	3.239	JJ	6,697	13,395	10/12/2021	01/01/2045
16772P-DM-5.	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE.			2.	1.E FE.	256,490	102.0810	255,203	250,000	255,270	0	(633)	0	0	5.000	4.640	JD	1,042	12,500	01/04/2023	12/01/2052
196480-GZ-5.	COLORADO HOUSING AND FINANCE AUTHORITY.			2.	1.A FE.	250,000	97.8060	244,515	250,000	250,000	0	0	0	0	5.589	5.590	MN	2,329	13,973	06/14/2023	11/01/2041
19648F-RZ-9.	COLORADO HEALTH FACS AUTH REV.			2.	1.G FE.	550,000	82.9030	455,967	550,000	550,000	0	0	0	0	4.480	4.480	JD	2,053	24,640	10/16/2020	12/01/2040
25483V-XM-1.	DISTRICT COLUMBIA REV.			1.	1.F FE.	159,056	77.3500	154,700	200,000	162,266	0	1,343	0	0	3.432	5.088	A0	1,716	6,864	07/08/2022	04/01/2042
3130A4-CH-3.	FEDERAL HOME LOAN BANKS.			1.A	1.A	26,600,940	99.5920	26,889,840	27,000,000	26,991,110	0	44,266	0	0	2.375	2.543	MS	190,594	641,250	03/11/2015	03/14/2025
3130A6-EU-7.	FEDERAL HOME LOAN BANKS.			1.A	1.A	5,030,800	98.9715	4,948,575	5,000,000	5,002,374	0	(3,498)	0	0	2.750	2.677	MS	45,451	137,500	11/16/2015	09/02/2025
3130B0-YH-6.	FEDERAL HOME LOAN BANKS.			2.	1.A	600,000	101.2293	607,376	600,000	600,000	0	0	0	0	5.010	5.010	A0	6,012	15,030	04/16/2024	04/19/2029
345105-JE-1.	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C.			1,2	2.A FE.	212,581	79.6860	167,341	210,000	210,025	0	(745)	0	0	4.094	3.730	JJ	3,964	8,597	04/06/2022	01/15/2049

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38122N-B7-6.	GOLDEN ST TOB SECURITIZATION CORP CALIF.			1.	1.E FE.	1,760,000	.92.1950	1,622,632	1,760,000	1,760,000	.0	.0	.0	.0	3.000	3.000	JD	30,800	52,800	.09/30/2021	.06/01/2046.
38122N-C9-1.	GOLDEN ST TOB SECURITIZATION CORP CALIF.			1.	1.F FE.	2,000,000	88.3540	1,767,080	2,000,000	2,000,000	.0	.0	.0	.0	2.687	2.687	JD	4,478	53,740	.12/08/2021	.06/01/2030.
392274-2F-2.	GREATER ORLANDO AVIATION AUTH ORLANDO FL.			2.	1.C FE.	570,830	96.6370	483,185	500,000	541,252	.0	(8,178)	.0	.0	4.000	2.162	AO	5,000	20,000	.04/09/2021	10/01/2044.
45204F-VH-5.	ILLINOIS FIN AUTH REV.			2.	1.F FE.	145,000	100.6490	145,941	145,000	145,000	.0	.0	.0	.0	6.693	6.695	JJ	4,852	8,276	.08/16/2023	.07/01/2033.
452227-TH-4.	ILLINOIS ST SALES TAX REV.			1,2.	1.C FE.	489,339	76.9490	377,050	490,000	489,472	.0	.28	.0	.0	3.159	3.168	JD	.688	15,479	.01/03/2022	.06/15/2039.
45506E-DG-5.	INDIANA ST FIN AUTH REV.			1,2.	1.E FE.	368,010	67.5670	337,835	500,000	374,514	.0	2,751	.0	.0	3.313	5.184	MS	5,522	16,565	.07/19/2022	.03/01/2051.
462590-NG-1.	IOWA STUDENT LN LIQUIDITY CORP STUDENT L.			2.	1.C FE.	50,000	94.2440	47,122	50,000	50,000	.0	.0	.0	.0	5.080	5.080	JD	.212	2,721	.06/09/2022	.12/01/2039.
469480-BG-1.	JACKSONVILLE ALA PUB EDL BLDG AUTH HIGH.			2.	1.E FE.	20,000	106.2110	21,242	20,000	20,000	.0	.0	.0	.0	7.000	7.001	FA	.583	1,400	.03/02/2023	.08/01/2046.
48504N-BE-8.	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB.			2.	1.F FE.	513,575	101.1990	505,995	500,000	510,342	.0	(2,219)	.0	.0	5.000	4.449	MS	8,333	25,000	.07/05/2023	.03/01/2054.
49130N-EK-1.	KENTUCKY HIGHER ED STUDENT LN CORP STUDE.				1.F FE.	42,514	103.6050	36,262	35,000	39,177	.0	(893)	.0	.0	5.000	2.152	JD	146	1,750	.02/24/2021	.06/01/2029.
491397-BF-1.	KENTUCKY PUB TRANSN																				
531127-AC-2.	INFRASTRUCTURE AUTH			1,2.	1.E FE.	379,088	63.8200	239,325	375,000	377,850	.0	(390)	.0	.0	3.221	3.091	JJ	6,039	12,079	.09/20/2021	.07/01/2053.
547804-AE-4.	LIBERTY N Y DEV CORP REV.			1.	2.A FE.	1,403,460	113.7310	1,137,310	1,000,000	1,291,454	.0	(23,842)	.0	.0	5.250	2.191	AO	13,125	52,500	.02/06/2020	10/01/2035.
57563R-RE-1.	LOWER ALA GAS DIST GAS PROJ																				
57563R-SU-4.	REV.			1.	1.F FE.	615,452	108.2310	514,097	475,000	598,762	.0	(4,096)	.0	.0	5.000	3.269	MS	7,917	23,750	.07/28/2022	.09/01/2046.
57587A-7Y-8.	MASSACHUSETTS EDL FING AUTH			2.	1.C FE.	110,000	87.2660	95,993	110,000	110,000	.0	.0	.0	.0	3.605	3.605	JJ	1,983	3,966	.10/23/2020	.07/01/2036.
586111-PM-2.	MASSACHUSETTS EDL FING AUTH			2.	1.C FE.	335,000	94.2350	315,687	335,000	335,000	.0	.0	.0	.0	4.949	4.949	JJ	9,032	17,951	.06/03/2022	.07/01/2038.
586111-PN-0.	MASSACHUSETTS ST HSG FIN AGY																				
592250-ES-9.	HSG REV.			2.	1.B FE.	128,404	86.3990	107,999	125,000	127,056	.0	(399)	.0	.0	1.950	1.601	JD	203	2,438	.07/22/2021	.12/01/2031.
59259Y-GF-0.	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT			2.	1.F FE.	416,652	102.1740	408,696	400,000	413,896	.0	(1,811)	.0	.0	5.000	4.380	JJ	10,000	20,000	.06/13/2023	.07/01/2045.
59261A-G5-0.	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT			2.	1.F FE.	529,490	101.0160	505,080	500,000	522,546	.0	(2,959)	.0	.0	5.000	4.200	JJ	12,500	25,000	.07/27/2022	.07/01/2049.
607120-FL-1.	METROPOLITAN PIER & EXPOSITION AUTH ILL.	@.		3.	1.F FE.	433,840	51.6770	516,770	1,000,000	486,246	.0	22,164	.0	.0	0.000	4.720	N/A	.0	.0	.07/19/2022	.06/15/2040.
607120-FN-7.	METROPOLITAN TRANSN AUTH N Y REV.			1.	1.G FE.	106,282	107.9170	107,917	100,000	105,960	.0	(216)	.0	.0	6.814	6.218	MN	871	6,814	.06/12/2023	.11/15/2040.
613520-MF-9.	METROPOLITAN TRANSN AUTH N Y REV.			2.	1.G FE.	533,145	103.8650	519,325	500,000	524,021	.0	(3,909)	.0	.0	5.250	4.240	MN	3,354	26,250	.08/01/2022	.11/15/2055.
613603-G9-4.	METROPOLITAN WASH D C ARPTS AUTH DULLES			2.	1.E FE.	1,405,050	105.8100	1,587,150	1,500,000	1,469,202	.0	15,908	.0	.0	6.500	7.768	AO	24,375	97,500	.10/29/2013	10/01/2041.
626207-Z5-6.	METROPOLITAN WASH D C ARPTS AUTH DULLES	@.			1.C FE.	493,160	53.8110	538,110	1,000,000	553,039	.0	25,105	.0	.0	0.000	4.700	N/A	.0	.0	.07/11/2022	.10/01/2037.
62620H-CN-0.	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM.			2.	1.E FE.	337,422	95.4320	353,098	370,000	342,843	.0	2,659	.0	.0	4.196	5.335	JJ	7,763	15,525	.11/23/2022	.01/01/2033.
63607V-AF-3.	MOBILE ALA ARPT AUTH ARPT REV.				1.F	806,699	87.0020	701,844	806,699	806,699	.0	.0	.0	.0	3.180	3.180	FMAN	3,705	25,653	.06/17/2019	.05/09/2039.
63607V-AH-9.	MOBILE ALA ARPT AUTH ARPT REV.				1.F	806,699	87.0020	701,844	806,699	806,699	.0	.0	.0	.0	3.180	3.180	FMAN	3,705	25,653	.06/17/2019	.05/09/2039.
64577B-7M-0.	MONTGOMERY CNTY OHIO HOSP REV.			2.	2.A FE.	609,900	101.3520	506,760	500,000	556,470	.0	(10,776)	.0	.0	5.000	2.521	MN	3,194	25,000	.10/09/2019	.11/15/2037.
64577B-7M-0.	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU.			2.	1.G FE.	529,775	102.3530	511,765	500,000	523,466	.0	(2,679)	.0	.0	5.000	4.248	MN	4,167	25,000	.07/08/2022	.05/01/2057.
64577B-7M-0.	MUNICIPAL ELEC AUTH GA.			2.	1.F FE.	543,335	101.8180	458,181	450,000	495,180	.0	(12,337)	.0	.0	5.000	2.015	JJ	11,250	22,500	.12/23/2020	.01/01/2056.
64577B-7M-0.	MUNICIPAL ELEC AUTH GA.			1.	1.G FE.	253,602	91.4000	274,200	300,000	266,353	.0	7,347	.0	.0	2.257	5.413	JJ	3,386	6,771	.03/22/2023	.01/01/2029.
64577B-7M-0.	NATIONAL FIN AUTH N H FED LEASE REV.			1,2.	2.C FE.	2,325,000	80.0640	1,861,488	2,325,000	2,325,000	.0	.0	.0	.0	3.300	3.300	JAJO	19,181	76,725	.10/15/2021	.04/01/2032.
64577B-7M-0.	NATIONAL FIN AUTH N H FED LEASE REV.			1,2.	3.B FE.	500,000	72.1530	360,765	500,000	360,765	(139,235)	.0	.0	.0	3.250	3.250	JAJO	4,063	16,250	.12/10/2021	.04/01/2028.
64577B-7M-0.	NEW JERSEY ECONOMIC DEV AUTH REV.			2.	1.G FE.	1,169,880	106.3070	1,063,070	1,000,000	1,090,385	.0	(16,680)	.0	.0	5.000	3.021	JD	2,222	50,000	.12/13/2019	.06/15/2037.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64577B-7N-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,162,520	106.0970	1,060,970	1,000,000	1,086,548	.0	(15,934)	0	.0	5.000	3.101	JD	2,222	50,000	12/05/2019	06/15/2038
64577B-8K-3.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	59,476	91.0260	50,064	55,000	58,395	.0	(347)	0	.0	3.870	3.037	JD	.95	2,129	10/13/2021	06/15/2033
64577B-8L-1.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	434,848	89.7990	390,626	435,000	434,897	.0	9	0	.0	3.920	3.923	JD	758	17,052	12/02/2019	06/15/2034
64577B-KK-9.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	458,326	100.2570	406,041	405,000	411,429	.0	(14,114)	0	.0	4.250	0.735	JD	765	17,213	08/25/2021	06/15/2026
64577B-L2-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	283,613	105.0890	252,214	240,000	255,358	.0	(6,019)	0	.0	5.000	2.302	JD	533	12,000	02/05/2020	06/15/2033
645913-AA-2.	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1.G FE	292,129	105.9180	285,979	270,000	286,035	.0	(3,355)	0	.0	7.425	5.785	FA	7,574	20,048	02/16/2023	02/15/2029
645918-2A-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	27,690	100.0410	25,010	25,000	25,000	.0	0	0	.0	5.125	5.125	JJ	641	1,281	05/19/2016	01/01/2034
645918-2C-6.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,931,420	100.0870	2,001,740	2,000,000	1,939,132	.0	911	0	.0	5.625	5.851	JJ	56,250	112,500	11/06/2013	01/01/2052
646108-YC-8.	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,100,000	92.4720	1,017,192	1,100,000	1,100,000	.0	0	0	.0	3.950	3.950	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4G-3.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	66,069	104.3860	57,412	55,000	60,028	.0	(1,194)	0	.0	5.000	2.554	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	1,179,300	105.0120	1,050,120	1,000,000	1,082,899	.0	(19,585)	0	.0	5.000	2.771	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8.	NEW JERSEY ST TPK AUTH TPK AUTH			2	1.G FE	754,305	107.7070	705,481	655,000	701,184	.0	(10,825)	0	.0	5.000	3.091	JD	1,456	32,750	10/08/2019	06/15/2050
646139-W3-5.	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	626,013	115.6500	595,598	515,000	619,983	.0	(4,446)	0	.0	7.414	5.412	JJ	19,091	38,182	08/14/2023	01/01/2040
646139-X8-3.	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	523,655	111.1890	511,469	460,000	521,926	.0	(1,729)	0	.0	7.102	5.671	JJ	16,335	16,335	05/28/2024	01/01/2041
649519-DV-4.	NEW YORK LIBERTY DEV CORP LIBERTY REV			2	1.E FE	250,000	72.2390	180,598	250,000	250,000	.0	0	0	.0	2.875	2.875	MN	918	7,188	08/20/2021	11/15/2046
64971P-LA-1.	NEW YORK N Y CITY INDL DEV AGY REV			2	1.E FE	81,589	101.6000	66,040	65,000	75,308	.0	(1,644)	0	.0	4.000	1.249	JJ	1,300	2,600	02/11/2021	01/01/2032
64971X-JD-1.	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.B FE	1,699,847	95.9370	1,630,929	1,700,000	1,699,966	.0	11	0	.0	2.980	2.981	MN	8,443	50,660	03/27/2019	11/01/2027
650116-FM-3.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	757,180	104.6230	711,436	680,000	740,121	.0	(6,432)	0	.0	5.000	3.701	JD	2,833	34,000	04/06/2022	12/01/2037
650116-FR-2.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	69,207	102.8520	66,854	65,000	68,381	.0	(353)	0	.0	5.000	4.220	JD	271	3,250	07/28/2022	12/01/2041
650116-FS-0.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	31,848	103.0120	30,904	30,000	31,487	.0	(155)	0	.0	5.000	4.256	JD	125	1,500	08/03/2022	12/01/2042
65012E-AA-6.	NEW YORK TRANSPORTATION DEVELOPMENT CORP			1	2.C FE	500,000	99.2350	496,175	500,000	500,000	.0	0	0	.0	6.971	6.971	JD	97	52,283	05/03/2023	06/30/2051
658262-GN-4.	NORTH CAROLINA ST ED ASSISTANCE AUTH REV				1.F FE	410,031	104.4920	355,273	340,000	377,455	.0	(7,965)	0	.0	5.000	2.357	JD	1,417	17,000	02/24/2021	06/01/2029
66285W-E5-1.	NORTH TEX TWY AUTH REV			2	1.D FE	340,000	75.5380	256,829	340,000	340,000	.0	0	0	.0	3.011	3.011	JJ	5,119	10,237	05/06/2021	01/01/2043
67760H-NB-3.	OHIO ST TPK COMMN TPK REV			2	1.E FE	409,275	73.1280	365,640	500,000	414,981	.0	2,438	0	.0	3.216	4.482	FA	6,075	16,080	08/01/2022	02/15/2048
70342P-AN-4.	PATRIOTS ENERGY GROUP FING AGY S C GAS S			1,2	1.E FE	1,009,190	106.5710	1,065,710	1,000,000	1,007,934	.0	(979)	0	.0	5.250	5.110	FA	21,875	44,188	09/28/2023	10/01/2054
70878C-AG-0.	PASSTD 20AB B			2	2.B FE	255,000	72.0640	183,763	255,000	255,000	.0	0	0	.0	3.000	3.000	JD	638	7,650	02/28/2020	06/01/2047
70878C-AU-9.	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED			2	1.F FE	315,425	99.9340	309,795	310,000	314,131	.0	(1,281)	0	.0	4.500	4.260	JD	1,838	15,138	07/19/2022	06/01/2043
709223-A2-7.	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	89,955	96.3900	86,751	90,000	89,956	.0	1	0	.0	5.511	5.515	JD	413	4,960	05/28/2024	12/01/2045
71885F-DP-9.	PHOENIX ARIZ INDL DEV AUTH ED REV			2	3.B FE	251,978	96.3860	240,965	250,000	240,965	(8,937)	(233)	0	.0	5.000	4.901	JJ	6,250	12,500	03/20/2015	07/01/2045
73358X-AT-9.	PORT AUTH N Y & N J			2	1.D FE	598,990	99.1420	505,624	510,000	568,841	.0	(8,312)	0	.0	4.000	2.102	JJ	9,407	20,400	04/08/2021	07/15/2038

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
744434-CW-9.	PUBLIC PWR GENERATION AGY NEB REV.			1	1.F FE	993,808	107.3230	858,584	800,000	946,844	0	(12,032)	0	0	7.242	5.502	JJ	30,235	57,936	06/26/2017	01/01/2041
759136-QP-2.	REGIONAL TRANSN DIST COLO SALES TAX REV.			1	1.C FE	257,221	100.8040	246,970	245,000	257,107	0	(114)	0	0	5.844	5.484	MN	2,386	7,159	05/28/2024	11/01/2050
79575E-AR-9.	SALT VERDE FINL CORP GAS REV ARIZ.			1	2.A FE	118,802	105.6390	95,075	90,000	108,443	0	(2,115)	0	0	5.000	2.168	JD	375	4,500	02/11/2020	12/01/2032
79575E-AS-7.	SALT VERDE FINL CORP GAS REV ARIZ.			1	2.A FE	715,004	107.9700	566,843	525,000	671,995	0	(9,604)	0	0	5.000	2.452	JD	2,188	26,250	08/04/2022	12/01/2037
83703F-LN-0.	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO.			2	1.G FE	564,162	102.0230	494,812	485,000	526,475	0	(11,854)	0	0	5.000	2.317	MN	4,042	24,250	11/12/2020	05/01/2043
838530-NL-3.	SOUTH JERSEY PORT CORP N J REV.			1	2.B FE	412,529	111.2380	361,524	325,000	396,972	0	(3,134)	0	0	7.365	5.210	JJ	11,968	23,936	04/06/2022	01/01/2040
838530-RG-0.	SOUTH JERSEY PORT CORP N J REV.			2	1.G FE	127,510	101.4770	121,772	120,000	122,567	0	(786)	0	0	5.000	4.233	JJ	3,000	6,000	11/17/2017	01/01/2042
88258M-AB-1.	TEXAS NATURAL GAS SECURITIZATION FINANCE.			1	1.A FE	640,935	98.1350	618,251	630,000	640,245	0	(485)	0	0	5.169	5.007	MS	8,141	35,278	07/05/2023	04/01/2041
882667-AN-8.	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN.			2	2.A FE	1,009,900	101.4690	1,014,690	1,000,000	1,006,796	0	(1,323)	0	0	5.000	4.830	JD	139	75,000	07/15/2022	06/30/2058
882667-AZ-1.	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN.			1	2.A FE	532,775	79.1480	395,740	500,000	529,424	0	(969)	0	0	3.922	3.516	JD	54	29,415	05/19/2021	12/31/2049
90407J-AA-6.	UMASS MEMORIAL HEALTH CARE INC.			1,2	2.A FE	390,495	90.1041	351,406	390,000	390,501	0	(13)	0	0	5.363	5.353	JJ	10,458	20,916	07/06/2022	07/01/2052
913366-KV-1.	UNIV CALIF REGTS MED CTR POOLED REV.			1	1.D FE	485,699	94.6640	478,053	505,000	486,903	0	1,204	0	0	4.132	4.710	MN	2,666	13,119	05/28/2024	05/15/2032
914437-UT-3.	UNIVERSITY MASS BLDG AUTH REV.			2	1.D FE	223,920	78.7430	196,858	250,000	227,313	0	783	0	0	3.504	4.209	MN	1,460	8,760	03/19/2020	11/01/2044
914440-SU-7.	UNIVERSITY MASS BLDG AUTH PROJ REV.			2	1.D FE	439,000	74.1450	370,725	500,000	444,908	0	1,419	0	0	3.544	4.311	MN	2,953	17,720	03/19/2020	11/01/2050
915217-WX-7.	UNIVERSITY VA UNIV REVS.			1,2	1.A FE	127,074	75.0260	101,285	135,000	127,078	0	4	0	0	4.179	4.442	MS	1,881	4,910	05/28/2024	09/01/2117
92812V-TZ-9.	VIRGINIA ST HSG DEV AUTH.			2	1.B FE	998,750	96.5710	965,710	1,000,000	998,982	0	35	0	0	4.100	4.108	JD	3,417	41,000	11/15/2018	12/01/2043
92818N-S7-4.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.			2	1.C FE	201,336	100.1790	170,304	170,000	191,223	0	(2,871)	0	0	4.000	2.033	MN	1,133	6,800	05/18/2021	11/01/2040
92818N-S8-2.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.			2	1.C FE	365,865	99.0640	307,098	310,000	347,862	0	(5,113)	0	0	4.000	2.073	MN	2,067	12,400	05/18/2021	11/01/2041
93978H-WB-7.	WASHINGTON ST HEALTH CARE FACS AUTH REV.			2	1.G FE	587,405	105.6400	507,072	480,000	534,057	0	(11,031)	0	0	5.000	2.391	FA	10,000	24,000	12/04/2019	08/01/2032
93978H-WC-5.	WASHINGTON ST HEALTH CARE FACS AUTH REV.			2	1.G FE	923,471	105.3030	795,038	755,000	839,990	0	(17,342)	0	0	5.000	2.392	FA	15,729	37,750	12/13/2019	08/01/2033
95235T-AS-2.	WEST CORNWALL TWP PA MUN AUTH HEALTHCARE.			2	2.B FE	39,023	89.2680	31,244	35,000	37,626	0	(382)	0	0	4.000	2.686	MN	179	1,400	03/12/2021	11/15/2041
0819999999	- 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					93,247,052	XXX	88,434,154	91,814,062	92,266,983	(128,665)	(200,678)	0	0	XXX	XXX	XXX	933,770	3,412,156	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																					
3128K8-F5-0.	FH A47388 - RMBS.			4	1.A	4,731	100.7196	4,737	4,703	4,730	0	(1)	0	0	5.000	4.782	MON	20	137	05/28/2024	10/01/2035
3128K8-FH-4.	FH A47368 - RMBS.			4	1.A	72,866	97.2182	64,280	66,119	70,972	0	(367)	0	0	5.000	2.657	MON	276	3,306	06/26/2017	10/01/2035
3128L9-NE-9.	FH A75789 - RMBS.			4	1.A	44,397	98.6423	39,847	40,395	43,630	0	(162)	0	0	5.000	2.797	MON	168	2,020	06/26/2017	04/01/2038
3128LX-AU-4.	FH G01819 - RMBS.			4	1.A	6,995	99.5162	7,071	7,106	6,998	0	3	0	0	5.000	5.517	MON	30	207	05/28/2024	06/01/2035
3128M4-RW-5.	FH G02901 - RMBS.			4	1.A	2,232	100.5655	2,183	2,171	2,231	0	(1)	0	0	5.500	4.586	MON	10	70	05/28/2024	05/01/2037
3128M6-ED-6.	FH G04332 - RMBS.			4	1.A	18,870	98.8992	16,976	17,165	18,496	0	(75)	0	0	5.000	2.785	MON	72	858	06/26/2017	03/01/2038
3128M6-VH-8.	FH G04816 - RMBS.			4	1.A	3,651	98.4033	3,597	3,656	3,651	0	0	0	0	5.000	5.030	MON	15	107	05/28/2024	09/01/2038
3128M7-UU-8.	FH G05695 - RMBS.			4	1.A	24,263	96.4060	21,610	22,416	23,888	0	(75)	0	0	4.500	2.745	MON	84	1,009	06/26/2017	11/01/2039
3128ME-3X-7.	FH G16014 - RMBS.			4	1.A	66,930	95.8763	67,390	70,289	67,145	0	215	0	0	3.500	6.112	MON	205	1,435	05/28/2024	09/01/2031
3128ME-RR-4.	FH G15696 - RMBS.			4	1.A	116,344	94.5329	117,896	124,714	116,897	0	553	0	0	3.000	6.497	MON	312	2,183	05/28/2024	12/01/2030
3128ME-WV-9.	FH G15860 - RMBS.			4	1.A	127,459	93.3421	118,050	126,471	127,010	0	(97)	0	0	2.500	2.273	MON	263	3,162	07/24/2019	07/01/2031
3128MF-CN-6.	FH G16177 - RMBS.			4	1.A	63,423	92.3844	61,901	67,004	64,973	0	259	0	0	2.000	3.253	MON	112	1,340	06/28/2018	01/01/2032
3128MJ-2M-1.	FH G08779 - RMBS.			4	1.A	141,638	89.7013	123,052	137,180	141,174	0	(103)	0	0	3.500	3.001	MON	400	4,801	08/04/2017	09/01/2047

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest						Dates		
		3 Code	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																						
3128MJ-2R-0..	FH G08783 - RMBS		4.	1.A	1,365,272	87.0998	1,219,005	1,399,550	1,368,193	0	792	0	0	3,000	3.379	MON	3,499	41,987	01/14/2019	10/01/2047			
3128MJ-2U-3..	FH G08786 - RMBS		4.	1.A	75,262	95.5366	69,645	72,898	75,106	0	(49)	0	0	4,500	3.887	MON	273	3,280	12/17/2018	10/01/2047			
3128MJ-6H-8..	FH G08871 - RMBS		4.	1.A	244,645	88.8947	214,180	240,937	244,862	0	(122)	0	0	3,500	3.245	MON	703	8,433	05/15/2019	04/01/2049			
3128MJ-09-4..	FH G08479 - RMBS		4.	1.A	282,253	90.5526	283,035	312,564	282,667	0	414	0	0	3,500	5.954	MON	912	6,382	05/28/2024	03/01/2042			
3128MJ-SN-1..	FH G08524 - RMBS		4.	1.A	92,370	87.5408	79,943	91,321	92,180	0	(38)	0	0	3,000	2.798	MON	228	2,740	06/26/2017	03/01/2043			
3128MJ-X5-4..	FH G08699 - RMBS		4.	1.A	99,980	92.8292	88,404	95,233	99,480	0	(113)	0	0	4,000	3.089	MON	317	3,809	12/01/2017	03/01/2046			
3128MJ-XF-2..	FH G08677 - RMBS		4.	1.A	80,577	93.3926	75,030	80,339	80,784	0	(15)	0	0	4,000	3.880	MON	268	3,214	10/18/2018	11/01/2045			
3128MJ-XY-1..	FH G08694 - RMBS		4.	1.A	238,909	92.8303	211,251	227,567	237,701	0	(274)	0	0	4,000	3.087	MON	759	9,103	12/01/2017	02/01/2046			
3128MJ-Z4-5..	FH G08762 - RMBS		4.	1.A	490,543	92.9726	432,551	465,246	489,243	0	(613)	0	0	4,000	3.043	MON	1,551	18,610	08/10/2017	05/01/2047			
3128MJ-Z9-4..	FH G08767 - RMBS		4.	1.A	134,059	92.9720	135,343	145,574	134,126	0	67	0	0	4,000	5.655	MON	485	3,397	05/28/2024	06/01/2047			
3128MJ-ZP-8..	FH G08749 - RMBS		4.	1.A	86,319	92.9723	78,343	84,265	86,154	0	(49)	0	0	4,000	3.573	MON	281	3,371	02/06/2019	02/01/2047			
3128MJ-ZS-2..	FH G08752 - RMBS		4.	1.A	138,364	92.9726	122,533	131,795	137,735	0	(153)	0	0	4,000	3.158	MON	439	5,272	12/01/2017	03/01/2047			
3128MM-V8-3..	FH G18638 - RMBS		4.	1.A	35,764	96.1550	33,347	34,680	35,378	0	(88)	0	0	3,500	2.595	MON	101	1,214	06/14/2019	03/01/2032			
3128MM-VC-4..	FH G18610 - RMBS		4.	1.A	48,526	96.1155	44,566	46,367	47,572	0	(165)	0	0	3,500	2.162	MON	135	1,623	06/26/2017	08/01/2031			
3128P7-NZ-2..	FH C91308 - RMBS		4.	1.A	33,460	100.6932	30,780	30,568	32,095	0	(249)	0	0	5,000	2.509	MON	127	1,528	06/26/2017	06/01/2030			
312936-6H-5..	FH A89872 - RMBS		4.	1.A	118,116	100.6586	114,321	113,573	117,086	0	(173)	0	0	5,000	4.119	MON	473	5,679	01/26/2010	11/01/2039			
312936-SR-9..	FH A89528 - RMBS		4.	1.A	5,495	99.7632	5,161	5,173	5,413	0	(12)	0	0	5,000	3.682	MON	22	259	07/16/2010	11/01/2039			
312937-BL-8..	FH A89943 - RMBS		4.	1.A	33,538	100.6584	32,460	32,248	33,254	0	(48)	0	0	5,000	4.116	MON	134	1,612	01/26/2010	11/01/2039			
312938-VC-4..	FH A90611 - RMBS		4.	1.A	35,234	96.4268	35,000	36,297	35,251	0	17	0	0	4,500	5.317	MON	136	953	05/28/2024	01/01/2040			
312939-ZJ-3..	FH A91645 - RMBS		4.	1.A	536,316	96.0984	473,787	493,023	527,937	0	(1,787)	0	0	4,500	2.617	MON	1,849	22,186	08/20/2015	02/01/2040			
312941-UZ-8..	FH A93300 - RMBS		4.	1.A	32,526	99.2062	29,392	29,628	32,057	0	(100)	0	0	5,000	2.887	MON	123	1,481	06/26/2017	08/01/2040			
312942-SZ-9..	FH A94136 - RMBS		4.	1.A	179,438	93.7976	178,888	190,717	179,614	0	176	0	0	4,000	5.548	MON	636	4,450	05/28/2024	09/01/2040			
312944-FX-4..	FH A95582 - RMBS		4.	1.A	224,153	93.8352	225,421	240,231	224,394	0	241	0	0	4,000	5.753	MON	801	5,605	05/28/2024	12/01/2040			
312946-ZJ-8..	FH A97945 - RMBS		4.	1.A	339,648	97.6631	340,503	348,650	339,772	0	124	0	0	4,500	5.183	MON	1,307	9,152	05/28/2024	04/01/2041			
31296U-SS-1..	FH A19529 - RMBS		4.	1.A	22,818	100.0562	36,611	36,590	35,729	0	53	0	0	5,000	5.834	MON	152	1,601	05/28/2024	03/01/2034			
31297E-UZ-7..	FH A26900 - RMBS		4.	1.A	(2,594)	100.5484	11,597	11,533	11,260	0	21	0	0	5,500	6.381	MON	53	634	09/13/2004	09/01/2034			
31297Q-C3-1..	FH A34590 - RMBS		4.	1.A	256,644	102.7600	256,973	250,071	256,465	0	(179)	0	0	5,500	4.612	MON	1,146	8,023	05/28/2024	04/01/2035			
31297R-MH-7..	FH A35760 - RMBS		4.	1.A	44,843	99.0305	44,898	45,338	44,855	0	12	0	0	5,000	5.350	MON	189	1,322	05/28/2024	07/01/2035			
31307L-H4-3..	FH J30251 - RMBS		4.	1.A	0	94.9938	0	0	0	0	0	0	0	2,500	2.141	MON	0	0	06/26/2017	12/01/2029			
3131XY-UL-1..	FH ZM5087 - RMBS		4.	1.A	77,166	86.0256	63,344	73,634	76,883	0	(95)	0	0	3,000	2.290	MON	184	2,209	10/08/2020	12/01/2047			
3132A5-FW-0..	FH ZS4681 - RMBS		4.	1.A	52,561	84.1022	42,137	50,103	52,338	0	(75)	0	0	2,500	1.777	MON	104	1,253	12/02/2020	10/01/2046			
3132D6-AU-4..	FH SB8119 - RMBS		4.	1.A	957,182	88.3242	963,507	1,090,876	961,251	0	4,068	0	0	2,000	5.027	MON	1,818	14,951	05/28/2024	09/01/2036			
FEDERAL HOME LOAN MORTGAGE																							
3132D6-CP-3..	CORPORATION -		4.	1.A	154,722	96.0475	153,922	160,256	154,870	0	148	0	0	4,000	4.928	MON	534	2,671	06/27/2024	09/01/2037			
3132D6-F4-7..	FH SB8287 - RMBS		4.	1.A	5,428,184	99.4133	5,441,400	5,473,512	5,430,793	0	2,608	0	0	5,000	5.166	MON	22,806	228,063	02/14/2024	03/01/2039			
3132D6-HH-6..	FH SB8332 - RMBS		4.	1.A	2,800,738	96.0462	2,700,975	2,812,163	2,800,855	0	117	0	0	4,000	4.059	MON	9,374	28,122	09/25/2024	10/01/2039			
3132D6-NV-8..	FH SB8504 - RMBS		4.	1.A	168,481	91.4543	162,279	177,443	168,606	0	125	0	0	2,500	3.917	MON	370	1,109	09/12/2024	10/01/2035			
3132DM-3Y-9..	FH SD0815 - RMBS		4.	1.A	392,443	86.6518	349,957	403,865	393,390	0	164	0	0	3,000	3.373	MON	1,010	12,116	04/07/2022	01/01/2052			
3132DM-4T-9..	FH SD0834 - RMBS		4.	1.A	2,548,111	90.2999	2,223,804	2,462,687	2,536,151	0	(1,327)	0	0	3,500	3.012	MON	7,183	86,194	03/02/2022	01/01/2052			
3132DM-5S-0..	FH SD0857 - RMBS		4.	1.A	615,466	82.4525	528,375	640,824	617,581	0	411	0	0	2,500	3.003	MON	1,335	16,021	03/23/2022	01/01/2052			
3132DM-5T-8..	FH SD0858 - RMBS		4.	1.A	533,412	82.9331	458,865	553,296	535,053	0	324	0	0	2,500	2.957	MON	1,153	13,832	03/23/2022	01/01/2052			
3132DM-6A-8..	FH SD0865 - RMBS		4.	1.A	690,389	88.5732	609,832	688,506	689,948	0	(60)	0	0	3,500	3.463	MON	2,008	24,098	03/30/2022	02/01/2052			
3132DM-CS-2..	FH SD0081 - RMBS		4.	1.A	1,994,166	85.5765	1,654,072	1,932,858	1,990,140	0	(1,463)	0	0	3,000	2.551	MON	4,832	57,986	09/24/2019	09/01/2049			
3132DN-A6-0..	FH SD0929 - RMBS		4.	1.A	1,642,545	83.0028	1,445,097	1,741,022	1,652,139	0	1,776	0	0	2,500	3.183	MON	3,627	43,526	04/06/2022	03/01/2052			
3132DN-AL-7..	FH SD0911 - RMBS		4.	1.A	2,346,472	83.6409	2,068,286	2,472,817	2,357,955	0	2,232	0	0	2,500	3.163	MON	5,152	61,820	04/				

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12 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
		Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description																				
3132DV-6Y-2.	FH SD8084 - RMBS			4.	1.A	1,193,284	86,1081	1,205,090	1,399,508	1,193,782	0	498	0	0	3.000	5.627	MON	3,499	24,491	05/28/2024	08/01/2050
3132DV-7B-5.	FH SD8090 - RMBS			4.	1.A	1,062,063	78,5014	981,390	1,250,156	1,066,285	0	3,310	0	0	2.000	4.262	MON	2,084	25,003	07/14/2023	09/01/2050
3132DV-7D-1.	FH SD8092 - RMBS			4.	1.A	159,188	86,1079	160,765	186,702	159,253	0	65	0	0	3.000	5.624	MON	467	3,267	05/28/2024	09/01/2050
3132DV-K7-9.	FH SD7518 - RMBS			4.	1.A	2,149,935	86,5541	1,733,738	2,003,069	2,138,826	0	(3,083)	0	0	3.000	1.979	MON	5,008	60,092	11/03/2020	06/01/2050
3132DV-L8-6.	FH SD7551 - RMBS			4.	1.A	3,807,200	86,2456	3,351,522	3,886,020	3,812,940	0	1,133	0	0	3.000	3.268	MON	9,715	116,581	04/07/2022	01/01/2052
3132DW-AD-5.	FH SD8104 - RMBS			4.	1.A	843,456	73,7718	844,439	1,144,664	844,410	0	954	0	0	1.500	5.870	MON	1,431	10,016	05/28/2024	11/01/2050
3132DW-AN-3.	FH SD8113 - RMBS			4.	1.A	158,772	78,4991	121,391	154,640	158,379	0	(89)	0	0	2.000	1.672	MON	258	3,093	02/01/2021	12/01/2050
3132DW-B5-1.	FH SD8160 - RMBS			4.	1.A	5,116,796	78,0917	4,494,787	5,755,778	5,126,302	0	9,903	0	0	2.000	3.526	MON	9,593	115,116	08/14/2023	08/01/2051
3132DW-B6-9.	FH SD8161 - RMBS			4.	1.A	1,577,349	81,7196	1,293,753	1,583,162	1,577,643	0	55	0	0	2.500	2.538	MON	3,298	39,579	02/03/2022	08/01/2051
3132DW-BJ-1.	FH SD8141 - RMBS			4.	1.A	302,073	81,9429	238,680	291,276	300,988	0	(211)	0	0	2.500	2.037	MON	607	7,282	07/12/2021	04/01/2051
3132DW-BT-9.	FH SD8150 - RMBS			4.	1.A	911,838	78,2228	921,180	1,177,636	912,621	0	783	0	0	2.000	5.628	MON	1,963	13,739	05/28/2024	06/01/2051
3132DW-BY-8.	FH SD8155 - RMBS			4.	1.A	6,980,546	78,2782	5,378,528	6,871,038	6,968,269	0	(2,272)	0	0	2.000	1.811	MON	11,452	137,421	07/07/2021	07/01/2051
3132DW-C8-4.	FH SD8195 - RMBS			4.	1.A	528,090	85,2293	514,153	603,258	529,455	0	393	0	0	3.000	4.820	MON	1,508	13,071	05/28/2024	02/01/2052
3132DW-CQ-4.	FH SD8179 - RMBS			4.	1.A	690,927	85,6637	655,276	764,940	692,464	0	340	0	0	3.000	4.480	MON	1,912	18,167	05/28/2024	11/01/2051
3132DW-CT-8.	FH SD8182 - RMBS			4.	1.A	4,037,518	77,9982	4,071,471	5,219,955	4,040,654	0	3,136	0	0	2.000	5.585	MON	8,700	60,899	05/28/2024	12/01/2051
3132DW-D3-4.	FH SD8222 - RMBS			4.	1.A	410,135	91,4914	423,998	463,430	411,229	0	1,106	0	0	4.000	5.836	MON	1,545	18,537	11/13/2023	06/01/2052
3132DW-D5-9.	FH SD8224 - RMBS			4.	1.A	632,990	81,7886	639,503	781,897	633,634	0	643	0	0	2.500	5.418	MON	1,629	11,403	05/28/2024	07/01/2052
3132DW-DJ-9.	FH SD8205 - RMBS			4.	1.A	646,673	81,5487	613,170	751,906	650,358	0	1,023	0	0	2.500	4.449	MON	1,566	15,500	05/29/2024	04/01/2052
3132DW-DL-4.	FH SD8207 - RMBS			4.	1.A	938,700	88,5385	829,200	936,542	938,105	0	(82)	0	0	3.500	3.469	MON	2,732	32,779	03/30/2022	04/01/2052
3132DW-DS-9.	FH SD8213 - RMBS			4.	1.A	2,704,809	84,9285	2,555,056	3,008,478	2,716,700	0	6,268	0	0	3.000	4.399	MON	7,521	90,254	04/28/2023	05/01/2052
3132DW-DT-7.	FH SD8214 - RMBS			4.	1.A	1,277,206	88,4284	1,233,598	1,395,024	1,281,288	0	2,367	0	0	3.500	4.720	MON	4,069	48,826	07/14/2023	05/01/2052
3132DW-E7-4.	FH SD8258 - RMBS			4.	1.A	2,053,422	96,5143	2,054,167	2,128,354	2,056,848	0	2,116	0	0	5.000	5.571	MON	8,868	106,418	08/14/2023	10/01/2052
3132DW-EP-4.	FH SD8242 - RMBS			4.	1.A	794,022	84,9066	787,647	927,663	798,289	0	3,068	0	0	3.000	5.094	MON	2,319	27,830	08/10/2023	09/01/2052
3132DW-EQ-2.	FH SD8243 - RMBS			4.	1.A	5,719,849	88,4075	5,356,950	6,059,383	5,747,081	0	8,080	0	0	3.500	4.242	MON	17,673	212,078	06/15/2023	09/01/2052
3132DW-ER-0.	FH SD8244 - RMBS			4.	1.A	1,765,213	91,4892	1,755,532	1,918,841	1,766,452	0	1,239	0	0	4.000	5.243	MON	6,396	40,334	09/18/2024	09/01/2052
3132DW-F5-7.	FH SD8288 - RMBS			4.	1.A	1,352,904	96,5543	1,349,514	1,397,673	1,353,615	0	711	0	0	5.000	5.532	MON	5,824	40,765	05/14/2024	01/01/2053
3132DW-FC-2.	FH SD8263 - RMBS			4.	1.A	730,551	85,1209	734,116	862,439	738,835	0	2,723	0	0	3.000	5.152	MON	2,156	20,463	10/23/2024	11/01/2052
3132DW-FF-5.	FH SD8266 - RMBS			4.	1.A	1,807,649	94,0485	1,784,204	1,897,111	1,809,468	0	1,818	0	0	4.500	5.225	MON	7,114	56,913	04/01/2024	11/01/2052
3132DW-FG-3.	FH SD8267 - RMBS			4.	1.A	456,288	96,5135	456,801	473,303	456,575	0	286	0	0	5.000	5.588	MON	1,972	13,805	05/28/2024	11/01/2052
3132DW-FM-0.	FH SD8272 - RMBS			4.	1.A	393,306	85,0448	385,784	453,624	393,283	0	(24)	0	0	3.000	4.971	MON	1,134	2,268	10/23/2024	12/01/2052
3132DW-PP-3.	FH SD8274 - RMBS			4.	1.A	3,890,550	91,4137	3,749,230	4,101,387	3,905,398	0	6,156	0	0	4.000	4.723	MON	13,671	164,055	03/14/2023	12/01/2052
3132DW-GG-2.	FH SD8299 - RMBS			4.	1.A	923,527	96,5446	912,613	945,277	924,046	0	519	0	0	5.000	5.367	MON	3,939	31,509	04/01/2024	02/01/2053
3132DW-JU-8.	FH SD8375 - RMBS			4.	1.A	6,938,556	91,4455	7,071,633	7,733,169	6,962,190	0	23,634	0	0	4.000	5.557	MON	25,777	206,218	04/17/2024	09/01/2053
3132GG-A4-7.	FH Q02727 - RMBS			4.	1.A	870,431	97,0998	799,929	823,822	863,381	0	(1,584)	0	0	4.500	3.300	MON	3,089	37,072	06/26/2017	08/01/2041
3132GK-MU-7.	FH Q04271 - RMBS			4.	1.A	55,664	94,9158	55,976	58,974	55,710	0	47	0	0	4.000	5.443	MON	197	1,376	05/28/2024	11/01/2041
3132GR-L6-6.	FH Q06349 - RMBS			4.	1.A	285,068	92,2023	253,006	274,403	283,168	0	(387)	0	0	3.500	2.757	MON	800	9,604	06/26/2017	02/01/2042
3132GS-5M-7.	FH Q07752 - RMBS			4.	1.A	124,425	93,8370	109,190	116,361	123,154	0	(259)	0	0	4.000	2.609	MON	388	4,654	06/26/2017	04/01/2042
3132GU-KS-2.	FH Q09005 - RMBS			4.	1.A	476,629	90,5523	438,972	484,771	477,670	0	247	0	0	3.500	3.841	MON	1,414	16,967	10/10/2018	06/01/2042
3132HM-KF-7.	FH Q11194 - RMBS			4.	1.A	336,555	89,6702	304,400	339,466	335,808	0	(32)	0	0	3.000	3.224	MON	849	9,340	05/28/2024	09/01/2042
3132HP-G7-3.	FH Q12922 - RMBS			4.	1.A	50,630	88,2925	50,700	57,422	50,718	0	88	0	0	3.000	5.778	MON	144	1,005	05/28/2024	11/01/2042
3132HR-FV-7.	FH Q14680 - RMBS			4.	1.A	64,798	89,0336	56,878	63,884	64,625	0	35	0	0	3.000	2.746	MON	160	1,917	06/26/2017	01/01/2043
3132KE-JK-2.	FH V60266 - RMBS			4.	1.A	19,370	95,4506	18,117	18,981	19,100	0	(37)	0	0	2.500	1.958	MON	40	475	06/26/2017	09/01/2028
3132L5-VF-7.	FH Y80614 - RMBS			4.	1.A	55,414	96,6783	50,467	52,201	54,921	0	(93)	0	0	4.000	2.851	MON	174	2,088	09/03/2015	11/01/2043
3132QM-YR-6.	FH Q31619 - RMBS			4.	1.A	26,087	88,5128	22,790	25,747	26,037	0	(11)	0	0	3.000	2.786	MON	64	772	06/26/2017	02/01/2045
3132QS-WK-0.	FH Q36049 - RMBS			4.	1.A	275,486	89,8912	241,120	268,236	274,582	0	(209)	0	0	3.500	3.031	MON	782	9,388	06/26/2017	09/01/2045
3132QU-WF-6.	FH Q37845 - RMBS			4.	1.A	305,120	89,2159	269,737	302,342	304,711	0	(90)	0	0	3.000	2.851	MON	756	9,070	06/26/2017	12/01/2045
3132WG-YK-7.	FH Q43413 - RMBS			4.	1.A	356,660	86,7101	353,730	407,946	356,971	0	311	0	0	3.000	5.441	MON	1,020	7,139	05/28/2024	10/01/2046
3132WG-YX-9.	FH Q43425 - RMBS			4.	1.A	23,144	86,7092	19,907	22,959	23,119	0	(5)	0	0	3.000	2.877	MON	57	689	06/26/2017	10/01/2046
3132WK-B4-9.	FH Q45458 - RMBS			4.	1.A	110,686	93,3912	110,862	118,707	110,736	0	50	0	0	4.000	5.535	MON	396	2,770	05/28/2024	08/01/2046
3132XC-RX-5.	FH G67702 - RMBS			4.	1.A	385,840	92,9847	351,657	378,188	385,141	0	(196)	0	0	4.000	3.612	MON	1,261	15,128	12/06/2018	01/01/2047
3132Y3-B3-7.	FH Q59057 - RMBS			4.	1.A	92,849	92,8949	911,899	981,646	981,983	0	(40)	0	0	4.000	4.000	MON	3,272	39,266	12/01/2018	10/01/2048

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3	4 F o r e i g n	5 Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	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
31335C-DT-8..	FH G61914 - RMBS			4	1.A	229,601	94.5162	209,450	221,602	229,093	0	(187)	0	0	4.000	3.364	MON	739	8,864	03/20/2019	06/01/2048
3133A6-TL-5..	FH Q80555 - RMBS			4	1.A	1,106,002	86.7158	881,278	1,016,284	1,098,862	0	(1,832)	0	0	3.000	1.798	MON	2,541	30,489	10/20/2020	06/01/2050
3133A7-PJ-2..	FH Q81325 - RMBS			4	1.A	1,375,309	86.7175	1,095,887	1,263,744	1,366,005	0	(2,323)	0	0	3.000	1.794	MON	3,159	37,912	10/20/2020	07/01/2050
3133AE-N8-3..	FH Q87615 - RMBS			4	1.A	263,046	79.5708	205,961	258,840	262,637	0	(92)	0	0	2.000	1.800	MON	431	5,177	09/01/2021	01/01/2051
3133AG-W4-7..	FH Q89667 - RMBS			4	1.A	600,636	86.2539	579,713	672,100	602,019	0	1,078	0	0	3.000	4.668	MON	1,680	20,163	07/14/2023	03/01/2051
3133AK-6K-1..	FH QC1774 - RMBS			4	1.A	3,117,174	82.7436	2,486,785	3,005,410	3,104,597	0	(2,127)	0	0	2.500	2.043	MON	6,261	75,135	04/28/2021	05/01/2051
3133AN-3Y-8..	FH QC4415 - RMBS			4	1.A	510,853	84.9756	516,545	607,875	514,504	0	1,348	0	0	3.000	5.591	MON	1,520	18,236	10/25/2022	07/01/2051
3133AN-ZZ-0..	FH QC4360 - RMBS			4	1.A	1,084,765	84.9897	1,097,036	1,290,787	1,092,501	0	2,839	0	0	3.000	5.584	MON	3,227	38,724	10/25/2022	07/01/2051
3133B0-FS-7..	FH QD2877 - RMBS			4	1.A	531,590	84.9808	537,547	632,551	536,499	0	1,415	0	0	3.000	5.519	MON	1,581	18,977	10/25/2022	12/01/2051
3133B6-HN-3..	FH QD8337 - RMBS			4	1.A	402,591	85.0387	379,016	445,698	404,186	0	839	0	0	3.000	4.343	MON	1,114	13,371	05/03/2023	03/01/2052
3133BC-TD-9..	FH QE3248 - RMBS			4	1.A	426,599	85.1278	432,126	507,620	432,113	0	1,703	0	0	3.000	5.294	MON	1,269	15,229	10/25/2022	06/01/2052
3133KG-LG-1..	FH RA1227 - RMBS			4	1.A	1,373,835	86.4226	1,167,062	1,350,413	1,372,302	0	(572)	0	0	3.000	2.748	MON	3,376	40,512	10/25/2019	08/01/2049
3133KM-G5-8..	FH RA5620 - RMBS			4	1.A	846,607	79.2707	656,544	828,231	844,475	0	(371)	0	0	2.000	1.741	MON	1,380	16,565	07/22/2021	08/01/2051
3133KM-JE-6..	FH RA5661 - RMBS			4	1.A	51,196	78.8726	39,533	50,123	51,074	0	(22)	0	0	2.000	1.750	MON	84	1,002	07/22/2021	07/01/2051
3133KM-Z6-5..	FH RA6165 - RMBS			4	1.A	3,097,657	83.0753	2,710,168	3,262,302	3,111,541	0	2,763	0	0	2.500	3.162	MON	6,796	81,558	04/05/2022	11/01/2051
3133KN-N3-3..	FH RA6710 - RMBS			4	1.A	1,586,184	83.6361	1,398,170	1,671,730	1,593,899	0	1,486	0	0	2.500	3.162	MON	3,483	41,793	04/05/2022	02/01/2052
3133KP-F3-7..	FH RA7386 - RMBS			4	1.A	6,795,113	88.4382	6,586,855	7,447,975	6,808,786	0	13,672	0	0	3.500	4.784	MON	21,723	238,956	01/02/2024	05/01/2052
3133KP-QM-3..	FH RA7660 - RMBS			4	1.A	2,389,224	92.2748	2,196,756	2,380,668	2,387,538	0	(343)	0	0	4.000	3.951	MON	7,936	95,227	07/05/2022	07/01/2052
3133KY-TW-9..	FH RB5065 - RMBS			4	1.A	291,592	83.3756	235,108	291,987	290,097	0	(383)	0	0	2.000	1.434	MON	470	5,640	01/29/2021	07/01/2040
31346Y-5J-8..	FH QA5349 - RMBS			4	1.A	211,325	86.7899	179,126	206,391	210,974	0	(116)	0	0	3.000	2.659	MON	516	6,192	12/12/2019	12/01/2049
31346Y-ZM-8..	FH QA5248 - RMBS			4	1.A	197,717	86.7866	167,586	193,101	197,391	0	(107)	0	0	3.000	2.659	MON	483	5,793	12/12/2019	12/01/2049
31368H-NQ-2..	FN 190399 - RMBS			4	1.A	219,604	100.7826	199,362	197,814	215,583	0	(888)	0	0	5.500	2.835	MON	907	10,880	06/26/2017	11/01/2039
3136AA-5U-5..	FNR 2012-151 WH - CMO/RMBS			4	1.A	746,693	77.4422	561,456	725,000	740,844	0	(1,610)	0	0	2.500	2.233	MON	1,510	18,125	05/24/2021	01/25/2043
3136B9-GC-5..	FNR 2020-24 SP - CMO/RMBS			4,5	1.A	34,127	10.0307	32,993	0	31,972	0	(2,992)	0	0	1.367	5.481	MON	75	1,715	05/28/2024	04/25/2050
3136BN-3A-2..	FNR 2022-63 SB - CMO/RMBS			4,5	1.A	259,519	2.5414	163,606	0	0	0	(266,164)	0	0	0.181	0.000	MON	194	87	10/15/2024	09/25/2052
3136BS-2J-3..	FNR 2024-49 AF - CMO/RMBS			4,5	1.A	1,886,174	100.2088	1,891,295	1,887,354	1,886,226	0	52	0	0	5.669	5.753	MON	1,783	48,862	08/06/2024	07/25/2054
3136BT-J5-3..	FNR 2024-93 FA - CMO/RMBS			4,5	1.A	2,518,258	100.2339	2,524,347	2,518,455	2,518,262	0	4	0	0	6.069	6.148	MON	2,547	13,315	11/01/2024	12/25/2054
3136BT-XD-0..	FNR 2024-90 FB - CMO/RMBS			4,5	1.A	3,248,025	100.9681	3,279,470	3,248,025	3,248,025	0	0	0	0	5.819	5.890	MON	3,150	16,525	10/29/2024	11/25/2053
31371K-TC-5..	FN 254447 - RMBS			4	1.A	4,291	102.1246	4,311	4,221	4,270	0	(4)	0	0	6.000	5.418	MON	21	211	05/28/2024	09/01/2032
31371K-UB-5..	FN 254478 - RMBS			4	1.A	4,981	102.1748	5,006	4,900	4,956	0	(5)	0	0	6.000	5.434	MON	25	249	05/28/2024	10/01/2032
31371M-3W-5..	FN 256513 - RMBS			4	1.A	11,017	101.8846	10,049	9,863	10,758	0	(56)	0	0	5.500	2.622	MON	45	542	06/26/2017	12/01/2036
31371P-SY-7..	FN 258035 - RMBS			4	1.A	1,753	98.6907	1,896	1,921	1,879	0	3	0	0	5.000	5.822	MON	8	71	05/28/2024	06/01/2034
31374T-2X-6..	FN 323990 - RMBS			4	1.A	1,527	102.1377	1,556	1,524	1,520	0	(1)	0	0	6.000	5.956	MON	8	67	05/28/2024	10/01/2029
3137B7-3P-2..	FHR 4289 WZ - CMO/RMBS			4	1.A	842,408	88.7072	846,355	954,100	844,335	0	1,927	0	0	3.000	4.978	MON	2,385	16,697	05/28/2024	01/15/2044
3137F1-SB-5..	FHR 4700 KZ - CMO/RMBS			4	1.A	2,768,724	86.9372	2,686,232	3,089,855	2,777,400	0	12,039	0	0	3.500	4.907	MON	9,012	68,784	05/28/2024	07/15/2047
3137F3-CW-2..	FHR 4768 FG - CMO/RMBS			4,5	1.A	534,539	96.1631	537,225	516,612	533,067	0	107	0	0	5.012	5.197	MON	1,197	30,504	05/19/2020	03/15/2048
3137FU-KP-8..	FHR 4989 FA - CMO/RMBS			4	1.A	172,496	99.1200	111,541	112,531	120,607	0	(355)	0	0	5.147	3.056	MON	986	6,363	06/22/2020	08/15/2040
3137FU-KQ-6..	FHR 4989 FB - CMO/RMBS			4	1.A	159,058	97.6627	102,360	104,809	110,688	0	(279)	0	0	5.147	3.368	MON	922	5,953	06/22/2020	10/15/2040
3137HD-Y7-9..	FHR 5440 F - CMO/RMBS			4,5	1.A	1,805,786	98.6370	1,782,007	1,806,632	1,805,832	0	46	0	0	5.619	5.694	MON	1,692	46,382	07/02/2024	08/25/2054
3137HD-YP-9..	FHR 5440 KF - CMO/RMBS			4,5	1.A	1,096,249	100.9974	1,107,182	1,096,249	1,096,249	0	0	0	0	5.569	5.634	MON	1,017	28,225	08/01/2024	07/25/201

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138E1-JJ-7..	FN AJ8364 - RMBS.....			4..	1.A	1,522,876	94.1746	1,336,011	1,418,653	1,507,094	.0	(3,730)	0	.0	4.000	2.536	MON	4,729	56,746	06/26/2017	01/01/2042
3138E9-AZ-3..	FN AK4523 - RMBS.....			4..	1.A	194,518	94.0480	196,066	208,475	194,684	.0	166	0	.0	4.000	5.742	MON	695	4,864	05/28/2024	03/01/2042
3138EG-2G-8..	FN AL0774 - RMBS.....			4..	1.A	8,291	100.8434	7,487	7,424	8,115	.0	(39)	0	.0	5.500	2.646	MON	34	408	06/26/2017	09/01/2041
3138EG-3S-1..	FN AL0808 - RMBS.....			4..	1.A	14,156	104.8742	12,829	12,233	13,882	.0	(55)	0	.0	6.500	0.975	MON	66	795	06/26/2017	05/01/2040
3138EG-NK-6..	FN AL0393 - RMBS.....			4..	1.A	59,212	97.4890	53,268	54,640	58,418	.0	(167)	0	.0	4.500	2.753	MON	205	2,459	06/26/2017	06/01/2041
3138EG-TJ-3..	FN AL0552 - RMBS.....			4..	1.A	733	100.4729	660	657	719	.0	(3)	0	.0	5.500	2.647	MON	3	36	06/26/2017	07/01/2038
3138EG-Z4-9..	FN AL0762 - RMBS.....			4..	1.A	41,403	96.1611	37,402	38,895	40,884	.0	(85)	0	.0	4.500	3.187	MON	146	1,750	03/01/2014	10/01/2041
3138EJ-C9-7..	FN AL1895 - RMBS.....			4..	1.A	139,343	91.6107	132,428	144,555	139,138	.0	43	0	.0	3.500	4.366	MON	422	4,005	05/28/2024	06/01/2042
3138EJ-KC-1..	FN AL2090 - RMBS.....			4..	1.A	3,024	99.0607	2,850	2,877	2,893	.0	(20)	0	.0	4.000	2.523	MON	10	115	06/26/2017	08/01/2026
3138EJ-OL-5..	FN AL2258 - RMBS.....			4..	1.A	110,988	91.8449	111,694	121,611	111,129	.0	141	0	.0	3.500	5.641	MON	355	2,483	05/28/2024	08/01/2042
3138EJ-SM-1..	FN AL2323 - RMBS.....			4..	1.A	35,428	101.1142	32,529	32,170	34,262	.0	(202)	0	.0	5.500	2.973	MON	147	1,769	05/20/2013	01/01/2038
3138EJ-XM-5..	FN AL2483 - RMBS.....			4..	1.A	425,602	91.4662	376,004	411,085	422,571	.0	(481)	0	.0	3.500	2.845	MON	1,199	14,388	11/03/2014	10/01/2042
3138EJ-XR-4..	FN AL2487 - RMBS.....			4..	1.A	270,178	94.6749	233,266	246,386	264,277	.0	(865)	0	.0	4.000	2.234	MON	821	9,855	10/01/2012	06/01/2042
3138EK-4T-9..	FN AL3533 - RMBS.....			4..	1.A	109,678	91.4341	96,550	105,595	108,998	.0	(141)	0	.0	3.500	2.754	MON	308	3,696	06/26/2017	08/01/2042
3138EK-G7-4..	FN AL2921 - RMBS.....			4..	1.A	248,273	91.6087	215,401	235,131	245,764	.0	(446)	0	.0	3.500	2.471	MON	686	8,230	06/26/2017	08/01/2042
3138EK-VJ-1..	FN AL3316 - RMBS.....			4..	1.A	64,637	91.7307	57,033	62,175	64,237	.0	(85)	0	.0	3.500	2.762	MON	181	2,176	06/26/2017	03/01/2043
3138EK-W3-5..	FN AL3365 - RMBS.....			4..	1.A	81,622	103.1537	73,945	71,684	79,666	.0	(422)	0	.0	6.000	2.798	MON	358	4,301	06/26/2017	05/01/2041
3138EM-Y5-4..	FN AL5231 - RMBS.....			4..	1.A	161,081	96.8078	144,122	148,875	158,904	.0	(475)	0	.0	4.500	2.731	MON	558	6,699	06/26/2017	09/01/2042
3138EN-6K-0..	FN AL6273 - RMBS.....			4..	1.A	224,850	98.2589	201,150	204,715	222,752	.0	(515)	0	.0	5.000	2.859	MON	853	10,236	06/26/2017	11/01/2044
3138EN-HB-8..	FN AL5625 - RMBS.....			4..	1.A	508,216	91.6106	443,673	484,303	503,417	.0	(810)	0	.0	3.500	2.588	MON	1,413	16,951	01/02/2015	03/01/2044
3138EN-T8-2..	FN AL5974 - RMBS.....			4..	1.A	202,855	99.8367	183,522	183,823	196,280	.0	(1,280)	0	.0	5.000	2.468	MON	766	9,191	05/28/2017	07/01/2037
3138EP-N9-1..	FN AL6715 - RMBS.....			4..	1.A	43,395	93.2158	38,263	41,048	43,154	.0	(68)	0	.0	4.000	2.896	MON	137	1,642	11/06/2015	02/01/2045
3138EQ-FH-0..	FN AL7367 - RMBS.....			4..	1.A	256,943	96.6519	229,563	237,515	253,711	.0	(723)	0	.0	4.500	2.748	MON	891	10,688	10/01/2017	01/01/2042
3138EO-J8-6..	FN AL7486 - RMBS.....			4..	1.A	40,908	90.4621	35,769	39,540	40,740	.0	(39)	0	.0	3.500	2.895	MON	115	1,384	06/26/2017	10/01/2045
3138ER-6K-1..	FN AL9873 - RMBS.....			4..	1.A	914,979	96.6837	818,502	846,577	905,840	.0	(2,551)	0	.0	4.500	2.746	MON	3,175	38,096	06/26/2017	10/01/2045
3138ER-DK-3..	FN AL9105 - RMBS.....			4..	1.A	64,267	97.7351	64,427	65,921	64,274	.0	7	0	.0	4.500	5.063	MON	247	1,730	05/28/2024	10/01/2046
3138ER-UB-4..	FN AL9577 - RMBS.....			4..	1.A	29,674	97.5605	27,584	28,273	28,858	.0	(194)	0	.0	3.000	1.235	MON	71	848	08/18/2020	03/01/2030
3138ER-WR-7..	FN AL9655 - RMBS.....			4..	1.A	323,623	87.3334	279,519	320,060	323,154	.0	(94)	0	.0	3.000	2.822	MON	800	9,602	06/26/2017	12/01/2046
3138ET-OL-3..	FN AL8558 - RMBS.....			4..	1.A	11,890	103.0902	11,827	11,473	11,882	.0	(8)	0	.0	6.000	4.842	MON	57	402	05/28/2024	07/01/2041
3138M5-7H-6..	FN AP2695 - RMBS.....			4..	1.A	54,733	89.0879	54,923	61,650	54,840	.0	106	0	.0	3.000	5.718	MON	154	1,079	05/28/2024	09/01/2042
3138M5-L8-0..	FN AP2150 - RMBS.....			4..	1.A	44,762	91.4952	40,447	44,206	44,627	.0	(20)	0	.0	3.500	3.253	MON	129	1,547	11/01/2013	08/01/2042
3138M6-AB-3..	FN AP2701 - RMBS.....			4..	1.A	842,237	91.6619	748,491	816,579	837,651	.0	(1,075)	0	.0	3.500	2.850	MON	2,382	28,580	06/26/2017	09/01/2042
3138MF-SZ-1..	FN A00535 - RMBS.....			4..	1.A	209,997	89.0940	184,578	207,173	209,431	.0	(111)	0	.0	3.000	2.740	MON	518	6,215	06/26/2017	11/01/2042
3138MG-FU-4..	FN A01078 - RMBS.....			4..	1.A	110,590	88.9423	110,921	124,711	110,762	.0	172	0	.0	3.000	5.575	MON	312	2,182	05/28/2024	12/01/2042
3138MH-LY-7..	FN A02142 - RMBS.....			4..	1.A	96,862	90.6019	97,437	107,544	96,988	.0	126	0	.0	3.500	5.911	MON	314	2,196	05/28/2024	11/01/2042
3138MK-3Q-7..	FN A04406 - RMBS.....			4..	1.A	18,764	89.6808	16,704	18,626	18,728	.0	(5)	0	.0	3.500	3.348	MON	54	652	06/26/2013	10/01/2042
3138MP-ZM-0..	FN A07947 - RMBS.....			4..	1.A	21,155	91.1393	19,041	20,892	21,093	.0	(9)	0	.0	3.500	3.259	MON	61	731	11/01/2013	12/01/2042
3138MQ-DR-1..	FN A08211 - RMBS.....			4..	1.A	19,315	90.9159	17,309	19,038	19,247	.0	(10)	0	.0	3.500	3.230	MON	56	666	11/01/2013	02/01/2043
3138NY-4L-6..	FN AR2626 - RMBS.....			4..	1.A	55,573	85.2148	48,296	56,675	55,839	.0	29	0	.0	2.500	2.775	MON	118	1,417	09/19/2017	02/01/2043
3138W1-LC-9..	FN AR3922 - RMBS.....			4..	1.A	332,785	89.2779	300,529	336,622	333,451	.0	96	0	.0	3.000	3.174	MON	842	10,099	11/01/2013	03/01/2043
3138W7-GG-3..	FN AR9198 - RMBS.....			4..	1.A	108,286	87.0822	93,144	106,961	108,034	.0	(50)	0	.0	3.000	2.769	MON	267	3,209	06/26/2017	03/01/2043
3138W9-HL-7..	FN AS0234 - RMBS.....			4..	1.A	74,003	93.8335	74,419	79,309	74,053	.0	50	0	.0	4.000	5.585	MON	264	1,851	05/28/2024	08/01/2043
3138W9-KO-2..	FN AS0302 - RMBS.....			4..	1.A	39,707	87.0816	34,165	39,233	39,620	.0	(17)	0	.0	3.000	2.776	MON	98	1,177	06/26/2017	08/01/2043
3138W9-KR-0..	FN AS0303 - RMBS.....			4..	1.A	616,198	87.0826	530,201	608,849	614,841	.0	(265)	0	.0	3.000	2.777	MON	1,522	18,265	06/26/2017	08/01/2043
3138WA-FR-3..	FN AS1075 - RMBS.....			4..	1.A	28,230	87.0815	24,290	27,893	28,168	.0	(12)	0	.0	3.000	2.778	MON	70	837	06/26/2017	11/01/2043
3138WA-VM-6..	FN AS1519 - RMBS.....			4..	1.A	16,115	96.8606	16,109	16,631	16,469	.0	40	0	.0	2.000	2.675	MON	28	333	02/01/2014	09/01/2028
3138WC-BK-8..	FN AS2741 - RMBS.....			4..	1.A	83,652	98.2562	74,833	76,161	82,906	.0	(190)	0	.0	5.000	2.860	MON	317	3,808	06/26/2017	06/01/2044
3138WC-JE-4..	FN AS2960 - RMBS.....			4..	1.A	270,397	93.4561	239,032	255,770	268,652	.0	(437)	0	.0	4.000	2.902	MON	853	10,231	06/26/2017	07/01/2044
3138WD-BG-5..	FN AS3638 - RMBS.....			4..	1.A	393,379	93.4565	348,782	373,203	390,783	.0	(563)	0	.0	4.000	2.978	MON	1,244	14,928	01/11/2017	10/01/2044
3138WD-JP-7..	FN AS3869 - RMBS.....			4..	1.A	23,657	93.6680	20,789	22,194	23,555	.0	(44)	0	.0	4.000	2.696	MON	74	888	10/27/2015	11/01/2044
3138WD-V6-5..	FN AS4236 - RMBS.....			4..	1.A	44,655	90.6679	39,098	43,122	44,458	.0	(46)	0	.0	3.500	2.856	MON	126	1,509	06/26/2017	01/01/2045
3138WE-6S-3..	FN AS5380 - RMBS.....			4..	1.A	48,443	93.2467	42,379	45,448	48,265	.0	(83)	0	.0	4.000	2.706	MON	151	1,818	10/27/2015	07/01/2045
3138WE-G2-9..	FN AS4716 - RMBS.....			4..	1.A	153,454	93.5125	134,627	143,967	152,861	.0	(269)	0	.0	4.000	2.700	MON	480	5,759	10/27/2015	04/01/2045
3138WE-RN-1..	FN AS4992 - RMBS.....			4..	1.A	506,361	90.7758	444,255	489,398	504,083	.0	(491)	0	.0	3.500	2.894	MON	1,427	17,129	06/26/2017	05/01/2045</

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	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					Fair Value	Fair Value														
3138WG-MA-9..	FN AS6652 - RMBS			4	1.A	43,277	89.8411	37,608	41,861	43,110	0	(38)	0	0	3.500	2.914	MON	122	1,465	06/26/2017	02/01/2046
3138WG-TD-6..	FN AS6847 - RMBS			4	1.A	127,182	93.3968	110,932	118,775	126,204	0	(197)	0	0	4.000	2.735	MON	396	4,751	12/01/2016	03/01/2046
3138WG-VR-2..	FN AS6923 - RMBS			4	1.A	24,441	89.8423	21,392	23,810	24,358	0	(17)	0	0	3.500	3.044	MON	69	833	12/01/2016	04/01/2046
3138WG-WH-3..	FN AS6947 - RMBS			4	1.A	264,886	89.8567	231,507	257,640	264,025	0	(193)	0	0	3.500	3.011	MON	751	9,017	12/01/2017	04/01/2046
3138WG-X9-0..	FN AS7003 - RMBS			4	1.A	343,756	87.0859	304,038	349,124	344,334	0	112	0	0	3.000	3.225	MON	873	10,474	12/23/2016	04/01/2046
3138WG-XQ-2..	FN AS6986 - RMBS			4	1.A	4,903	89.8627	4,199	4,672	4,873	0	(6)	0	0	3.500	2.678	MON	14	164	12/01/2016	04/01/2046
3138WG-YN-8..	FN AS7016 - RMBS			4	1.A	108,139	90.5206	95,362	105,349	107,777	0	(72)	0	0	3.500	3.046	MON	307	3,687	12/01/2016	04/01/2046
3138WG-YR-9..	FN AS7019 - RMBS			4	1.A	89,659	90.4653	78,892	87,207	89,349	0	(70)	0	0	3.500	3.004	MON	254	3,052	12/01/2017	12/01/2045
3138WH-MC-3..	FN AS7554 - RMBS			4	1.A	97,724	93.1672	88,853	95,370	97,515	0	(59)	0	0	4.000	3.513	MON	318	3,815	03/06/2019	07/01/2046
3138WH-NF-5..	FN AS7589 - RMBS			4	1.A	1,274,574	90.6481	1,147,311	1,265,675	1,273,466	0	(297)	0	0	3.500	3.360	MON	3,692	44,299	01/04/2019	07/01/2046
3138WH-NP-3..	FN AS7597 - RMBS			4	1.A	76,212	89.8584	66,237	73,713	75,929	0	(65)	0	0	3.500	2.917	MON	215	2,580	06/26/2017	07/01/2046
3138WH-RP-9..	FN AS7693 - RMBS			4	1.A	74,656	93.1236	75,839	81,440	75,030	0	374	0	0	2.000	5.375	MON	136	950	05/28/2024	08/01/2031
3138WH-XU-1..	FN AS7890 - RMBS			4	1.A	135,041	87.0797	111,397	127,925	134,416	0	(188)	0	0	3.000	2.148	MON	320	3,838	06/02/2020	09/01/2046
3138WJ-EP-9..	FN AS8241 - RMBS			4	1.A	326,644	93.5835	330,712	353,387	328,128	0	1,484	0	0	2.500	5.737	MON	736	5,154	05/28/2024	11/01/2031
3138WJ-EX-2..	FN AS8249 - RMBS			4	1.A	302,316	91.1053	300,140	329,443	302,934	0	618	0	0	3.000	5.981	MON	824	5,765	05/28/2024	11/01/2036
3138WJ-FK-9..	FN AS8269 - RMBS			4	1.A	87,687	86.7079	71,898	82,919	87,245	0	(125)	0	0	3.000	2.125	MON	207	2,488	08/14/2020	11/01/2046
3138WJ-G6-9..	FN AS8320 - RMBS			4	1.A	76,823	86.7080	64,711	74,631	76,517	0	(56)	0	0	3.000	2.557	MON	187	2,239	12/01/2016	08/01/2046
3138WK-4R-3..	FN AS9831 - RMBS			4	1.A	105,659	92.9421	93,581	100,688	105,186	0	(115)	0	0	4.000	3.150	MON	336	4,028	12/01/2017	06/01/2047
3138WM-MB-4..	FN AT0353 - RMBS			4	1.A	1,154,393	91.1148	1,031,199	1,131,758	1,149,316	0	(791)	0	0	3.500	3.131	MON	3,301	39,612	12/11/2013	05/01/2043
3138WQ-R2-0..	FN AT3204 - RMBS			4	1.A	1,394,206	94.4609	1,301,324	1,377,632	1,390,888	0	(698)	0	0	3.500	3.246	MON	4,018	48,217	02/02/2018	05/01/2042
3138WS-6B-9..	FN AT5365 - RMBS			4	1.A	91,809	91.4677	80,898	88,444	91,279	0	(109)	0	0	3.500	2.803	MON	258	3,096	06/26/2017	05/01/2043
3138WT-RW-8..	FN AT5900 - RMBS			4	1.A	140,122	87.0841	120,569	138,451	139,809	0	(62)	0	0	3.000	2.775	MON	346	4,154	06/26/2017	06/01/2043
3138WV-BT-7..	FN AT7249 - RMBS			4	1.A	84,329	96.4938	81,176	84,125	84,129	0	(31)	0	0	2.000	1.906	MON	140	1,682	06/26/2017	08/01/2028
3138X0-YX-0..	FN AU1625 - RMBS			4	1.A	278,565	90.9133	282,248	310,459	278,930	0	365	0	0	3.500	5.892	MON	906	6,339	05/28/2024	07/01/2043
3138X0-ZA-9..	FN AU1636 - RMBS			4	1.A	1,066,890	91.0753	962,350	1,056,654	1,065,088	0	(393)	0	0	3.500	3.301	MON	3,082	36,983	02/02/2018	07/01/2043
3138X1-V2-9..	FN AU2432 - RMBS			4	1.A	14,952	87.1280	12,888	14,792	14,926	0	(6)	0	0	3.000	2.813	MON	37	444	06/26/2017	04/01/2045
3138X3-XL-1..	FN AU4282 - RMBS			4	1.A	259,850	91.7127	231,251	252,148	258,797	0	(268)	0	0	3.500	2.910	MON	735	8,825	06/26/2017	09/01/2043
3138X3-XS-6..	FN AU4288 - RMBS			4	1.A	108,891	93.6273	97,198	103,813	108,028	0	(154)	0	0	4.000	3.064	MON	346	4,153	03/14/2014	09/01/2043
3138X5-A3-1..	FN AU5425 - RMBS			4	1.A	44,649	87.0867	38,420	44,117	44,554	0	(19)	0	0	3.000	2.778	MON	110	1,324	06/26/2017	08/01/2043
3138X5-Q4-2..	FN AU5874 - RMBS			4	1.A	346,590	93.6217	306,840	327,745	343,472	0	(560)	0	0	4.000	2.913	MON	1,092	13,110	05/07/2014	09/01/2043
3138X5-QA-8..	FN AU5848 - RMBS			4	1.A	482,339	91.0719	435,060	477,711	481,565	0	(169)	0	0	3.500	3.303	MON	1,393	16,720	02/02/2018	09/01/2043
3138X6-V9-3..	FN AU6939 - RMBS			4	1.A	33,317	96.6762	29,852	30,878	33,005	0	(70)	0	0	4.500	2.880	MON	116	1,390	06/26/2017	10/01/2043
3138XF-KF-1..	FN AV3893 - RMBS			4	1.A	30,822	87.9643	30,431	34,595	30,861	0	39	0	0	3.000	5.332	MON	86	605	05/28/2024	11/01/2043
3138XG-S9-5..	FN AV5043 - RMBS			4	1.A	25,263	93.4552	22,150	23,701	25,139	0	(50)	0	0	4.000	2.690	MON	79	948	10/27/2015	02/01/2044
3138XJ-AU-1..	FN AV6318 - RMBS			4	1.A	26,761	95.0060	24,302	25,580	26,009	0	(117)	0	0	3.500	2.172	MON	75	895	06/26/2017	12/01/2028
3138XW-NA-2..	FN AW6684 - RMBS			4	1.A	27,831	93.4566	24,402	26,110	27,699	0	(55)	0	0	4.000	2.675	MON	87	1,044	10/27/2015	06/01/2044
3138XY-T6-1..	FN AW8672 - RMBS			4	1.A	30,195	97.1052	28,050	28,886	29,400	0	(119)	0	0	3.000	1.803	MON	72	867	12/01/2016	07/01/2029
3138Y4-PB-9..	FN AX3117 - RMBS			4	1.A	77,405	90.6659	67,241	74,163	76,912	0	(101)	0	0	3.500	2.722	MON	216	2,596	03/10/2016	10/01/2044
3138Y8-HE-3..	FN AX6528 - RMBS			4	1.A	75,112	90.6641	66,136	72,946	74,908	0	(65)	0	0	3.500	2.944	MON	213	2,553	11/03/2014	12/01/2044
3138YA-H2-4..	FN AX8348 - RMBS			4	1.A	290,083	87.4595	250,139	286,006	289,507	0	(124)	0	0	3.000	2.764	MON	715	8,580	06/26/2017	03/01/2045
3138YA-JJ-5..	FN AX8364 - RMBS			4	1.A	369,321	87.4611	318,472	364,130	368,488	0	(									

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	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
31402D-M5-6..	FN 725880 - RMBS.....			4..	1.A	1,062	103.8820	1,083	1,043	1,058	0	0	0	0	6.500	5.607	MON	6	49	05/28/2024	09/01/2034
31402R-FV-6..	FN 735580 - RMBS.....			4..	1.A	96,605	99.9799	97,434	97,453	96,624	0	19	0	0	5.000	5.239	MON	406	2,842	05/28/2024	06/01/2035
31402R-JL-4..	FN 735667 - RMBS.....			4..	1.A	504,975	100.0042	473,345	473,325	493,003	0	(1,875)	0	0	5.000	3.444	MON	1,972	23,666	06/26/2017	07/01/2035
31402V-GU-8..	FN 739211 - RMBS.....			4..	1.A	3,060	100.6901	3,053	3,032	3,049	0	(1)	0	0	6.500	6.072	MON	16	144	05/28/2024	09/01/2033
31403D-DX-4..	FN 745418 - RMBS.....			4..	1.A	77,109	100.7814	70,446	69,900	75,175	0	(369)	0	0	5.500	2.966	MON	320	3,844	06/26/2017	04/01/2036
31403K-J7-9..	FN 750986 - RMBS.....			4..	1.A	1,210	102.0640	5,812	5,694	5,729	0	(5)	0	0	6.000	5.650	MON	28	342	12/09/2003	11/01/2033
31403M-E9-6..	FN 752660 - RMBS.....			4..	1.A	5,902	102.0923	5,417	5,306	5,700	0	(37)	0	0	5.500	2.666	MON	24	292	06/26/2017	02/01/2034
31403V-S8-3..	FN 759343 - RMBS.....			4..	1.A	1,961	100.3476	1,955	1,949	1,953	0	(1)	0	0	6.500	6.206	MON	11	93	05/28/2024	01/01/2034
31404E-C7-9..	FN 766094 - RMBS.....			4..	1.A	4,411	100.1476	4,308	4,302	4,374	0	(4)	0	0	6.500	5.525	MON	23	280	03/23/2007	02/01/2034
31404L-X5-4..	FN 772100 - RMBS.....			4..	1.A	3,425	98.3818	9,422	9,577	9,583	0	(3)	0	0	4.500	4.406	MON	36	431	02/01/2009	10/01/2033
31405H-GX-0..	FN 789614 - RMBS.....			4..	1.A	2,160	100.3634	2,154	2,146	2,154	0	(1)	0	0	6.500	6.178	MON	12	102	05/28/2024	08/01/2034
31405L-SY-6..	FN 792635 - RMBS.....			4..	1.A	6,204	101.0529	8,642	8,552	8,719	0	19	0	0	6.500	5.426	MON	46	556	02/08/2005	08/01/2034
31405S-L4-4..	FN 797847 - RMBS.....			4..	1.A	1,827	98.1134	6,524	6,649	6,652	0	(2)	0	0	4.500	4.423	MON	25	299	05/06/2009	02/01/2035
31406N-4K-7..	FN 815426 - RMBS.....			4..	1.A	527	97.3637	2,508	2,576	2,454	0	10	0	0	4.500	6.152	MON	10	116	03/23/2007	02/01/2035
31406W-HT-4..	FN 822042 - RMBS.....			4..	1.A	20,899	100.0085	23,780	23,778	23,125	0	40	0	0	5.000	5.892	MON	99	1,189	03/23/2007	04/01/2035
31406X-FP-2..	FN 822874 - RMBS.....			4..	1.A	(631)	100.1958	235	235	228	0	1	0	0	5.000	5.935	MON	1	12	08/09/2005	05/01/2035
31407B-TX-7..	FN 825966 - RMBS.....			4..	1.A	5,063	100.5344	9,233	9,184	8,928	0	18	0	0	5.000	5.895	MON	38	459	03/23/2007	07/01/2035
31407H-EX-0..	FN 830950 - RMBS.....			4..	1.A	360	98.8703	11,369	11,499	11,156	0	27	0	0	5.000	6.013	MON	48	575	08/09/2005	08/01/2035
3140E7-JH-4..	FN BA2963 - RMBS.....			4..	1.A	599,998	90.4583	524,989	580,365	597,595	0	(552)	0	0	3.500	2.911	MON	1,693	20,313	06/26/2017	11/01/2045
3140E7-JW-1..	FN BA2976 - RMBS.....			4..	1.A	16,623	90.4602	14,545	16,079	16,557	0	(15)	0	0	3.500	2.909	MON	47	563	06/26/2017	11/01/2045
3140E8-F2-9..	FN BA3784 - RMBS.....			4..	1.A	41,567	86.7029	35,709	41,185	41,509	0	(12)	0	0	3.000	2.846	MON	103	1,236	06/26/2017	01/01/2046
3140E8-LV-8..	FN BA3939 - RMBS.....			4..	1.A	304,805	87.1314	263,145	302,009	304,353	0	(92)	0	0	3.000	2.841	MON	755	9,060	06/26/2017	01/01/2046
3140EB-DV-0..	FN BA6415 - RMBS.....			4..	1.A	125,818	86.7041	108,088	124,664	125,648	0	(35)	0	0	3.000	2.846	MON	312	3,740	06/26/2017	01/01/2046
3140EB-V6-5..	FN BA6936 - RMBS.....			4..	1.A	101,728	95.0696	92,486	97,283	99,485	0	(365)	0	0	3.000	1.776	MON	243	2,918	06/26/2017	03/01/2031
3140EB-VM-0..	FN BA6919 - RMBS.....			4..	1.A	341,310	93.0937	298,076	320,190	339,010	0	(507)	0	0	4.000	2.802	MON	1,067	12,808	06/26/2017	02/01/2046
3140EU-C6-4..	FN BC0092 - RMBS.....			4..	1.A	39,286	91.6980	34,846	38,000	39,133	0	(35)	0	0	3.500	2.914	MON	111	1,330	06/26/2017	12/01/2045
3140EU-X3-8..	FN BC0697 - RMBS.....			4..	1.A	78,264	95.0725	71,182	74,871	76,454	0	(274)	0	0	3.000	1.816	MON	187	2,246	12/01/2016	02/01/2031
3140EV-5K-9..	FN BC1749 - RMBS.....			4..	1.A	116,743	90.6059	101,929	112,498	116,212	0	(125)	0	0	3.500	2.836	MON	328	3,937	06/26/2017	01/01/2046
3140EV-GP-6..	FN BC1105 - RMBS.....			4..	1.A	7,132	89.8559	6,107	6,796	7,089	0	(9)	0	0	3.500	2.675	MON	20	238	12/01/2016	02/01/2046
3140EV-PA-9..	FN BC1316 - RMBS.....			4..	1.A	28,436	95.0646	25,860	27,203	27,816	0	(91)	0	0	3.000	1.848	MON	68	816	12/01/2016	01/01/2031
3140EW-SQ-9..	FN BC2326 - RMBS.....			4..	1.A	351,192	90.5165	309,685	342,131	349,996	0	(242)	0	0	3.500	3.045	MON	998	11,975	12/01/2016	03/01/2046
3140EY-3T-6..	FN BC4409 - RMBS.....			4..	1.A	9,051	95.0712	8,232	8,659	8,853	0	(30)	0	0	3.000	1.819	MON	22	260	12/01/2016	03/01/2031
3140F2-A3-4..	FN BC6325 - RMBS.....			4..	1.A	73,110	89.9488	63,610	70,718	72,838	0	(61)	0	0	3.500	2.920	MON	206	2,475	06/26/2017	04/01/2046
3140F3-7A-0..	FN BC8088 - RMBS.....			4..	1.A	79,254	95.0722	72,083	75,819	77,546	0	(252)	0	0	3.000	1.856	MON	190	2,275	12/01/2016	06/01/2031
3140F3-VR-6..	FN BC7823 - RMBS.....			4..	1.A	88,810	89.8508	76,042	84,631	88,263	0	(112)	0	0	3.500	2.675	MON	247	2,962	12/01/2016	05/01/2046
3140F5-CV-3..	FN BC9083 - RMBS.....			4..	1.A	253,017	86.7080	217,508	250,852	252,712	0	(63)	0	0	3.000	2.856	MON	627	7,526	06/26/2017	12/01/2046
3140FE-D8-4..	FN BD6426 - RMBS.....			4..	1.A	920,586	86.7092	791,401	912,707	919,470	0	(228)	0	0	3.000	2.857	MON	2,282	27,381	06/26/2017	10/01/2046
3140FP-FH-7..	FN BE3767 - RMBS.....			4..	1.A	482,541	89.7143	421,034	469,306	481,123	0	(320)	0	0	3.500	3.049	MON	1,369	16,426	12/01/2017	07/01/2047
3140FP-U3-1..	FN BE4201 - RMBS.....			4..	1.A	1,501,188	93.4538	1,390,426	1,487,821	1,503,728	0	(601)	0	0	4.000	3.740	MON	4,959	59,513	10/31/2018	01/01/2045
3140GP-JZ-2..	FN BH1179 - RMBS.....			4..	1.A	24,261	92.9447	21,488	23,119	24,148	0	(28)	0	0	4.000	3.142	MON	77	925	12/01/2017	06/01/2047
3140GT-X8-8..	FN BH5202 - RMBS.....			4..	1.A	684,477	89.9312	615,486	684,396	684,351	0	(37)	0	0	3.500	3.485	MON	1,996	23,954	01/14/2019	07/01/2047
3140GU-MS-3..	FN BH5768 - RMBS.....			4..	1.A	120,886	95.6510	111,955	117,045	120,632	0	(79)	0	0							

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140KE-K8-0..	FN BP6618 - RMBS			4.	1.A	311,462	82.4179	249,897	303,207	310,816	0	(174)	0	0	2.500	2.133	MON	632	7,580	04/14/2021	08/01/2050
3140L1-QK-4..	FN BR3157 - RMBS			4.	1.A	170,575	73.8504	128,061	173,406	170,833	0	52	0	0	1.500	1.677	MON	217	2,601	03/01/2021	02/01/2051
3140M4-UV-8..	FN BU3295 - RMBS			4.	1.A	141,072	82.3685	140,847	170,996	142,531	0	444	0	0	2.500	5.169	MON	356	4,275	10/27/2022	10/01/2051
3140M7-SF-9..	FN BU5917 - RMBS			4.	1.A	230,415	82.6368	202,158	244,634	231,696	0	245	0	0	2.500	3.253	MON	510	6,116	04/06/2022	12/01/2051
3140M9-LG-0..	FN BU7526 - RMBS			4.	1.A	354,644	84.9107	358,322	421,999	358,111	0	990	0	0	3.000	5.510	MON	1,055	12,660	10/25/2022	12/01/2051
3140MA-5F-7..	FN BU8945 - RMBS			4.	1.A	544,982	86.2803	559,516	648,486	551,599	0	1,993	0	0	3.000	5.286	MON	1,621	19,455	10/25/2022	04/01/2052
3140ME-AV-8..	FN BV0919 - RMBS			4.	1.A	16,021,340	85.1290	15,522,756	18,234,397	16,065,466	0	44,126	0	0	3.000	4.756	MON	45,586	501,446	01/02/2024	05/01/2052
3140MF-WN-9..	FN BV2452 - RMBS			4.	1.A	490,448	86.2743	503,493	583,595	496,671	0	1,897	0	0	3.000	5.276	MON	1,459	17,508	10/25/2022	06/01/2052
3140MS-7A-7..	FN BW1788 - RMBS			4.	1.A	522,629	85.1214	529,360	621,888	529,381	0	2,078	0	0	3.000	5.277	MON	1,555	18,657	10/25/2022	06/01/2052
3140MU-XN-5..	FN BW3384 - RMBS			4.	1.A	548,744	85.1155	555,772	652,963	556,030	0	2,255	0	0	3.000	5.259	MON	1,632	19,589	10/25/2022	07/01/2052
3140N5-MY-7..	FN BX1274 - RMBS			4.	1.A	391,297	99.2116	392,010	395,125	391,583	0	82	0	0	5.500	5.662	MON	1,811	21,732	10/28/2022	11/01/2052
3140Q8-DA-0..	FN CA0996 - RMBS			4.	1.A	1,120,341	90.1996	1,057,123	1,171,981	1,120,394	0	53	0	0	3.500	4.285	MON	3,418	10,255	09/18/2024	01/01/2048
3140Q8-FP-5..	FN CA1073 - RMBS			4.	1.A	138,691	89.8780	117,441	130,667	138,166	0	(187)	0	0	3.500	2.539	MON	381	4,573	06/09/2021	01/01/2048
3140Q9-MT-7..	FN CA2169 - RMBS			4.	1.A	114,891	94.3074	115,182	122,135	114,912	0	21	0	0	4.500	5.635	MON	458	3,206	05/28/2024	08/01/2048
3140QL-MK-9..	FN CB1261 - RMBS			4.	1.A	852,829	79.2745	661,705	834,700	850,714	0	(371)	0	0	2.000	1.746	MON	1,391	16,694	07/22/2021	08/01/2051
3140QL-R6-5..	FN CB1408 - RMBS			4.	1.A	5,469,221	85.0445	5,216,075	6,133,347	5,485,047	0	10,009	0	0	3.000	4.695	MON	15,333	184,000	05/16/2023	08/01/2051
3140QL-RC-2..	FN CB1382 - RMBS			4.	1.A	1,373,384	82.7005	1,243,111	1,503,148	1,382,421	0	2,075	0	0	2.500	3.683	MON	3,132	37,579	05/03/2022	08/01/2051
3140QM-P5-7..	FN CB2243 - RMBS			4.	1.A	474,339	91.4850	466,925	510,385	474,794	0	455	0	0	2.500	4.263	MON	1,063	4,253	08/19/2024	11/01/2036
3140QM-Q5-6..	FN CB2275 - RMBS			4.	1.A	7,711,308	82.3023	6,435,069	7,818,817	7,720,672	0	1,662	0	0	2.500	2.664	MON	16,289	195,470	03/02/2022	12/01/2051
3140QM-RH-9..	FN CB2287 - RMBS			4.	1.A	798,749	82.6062	797,411	965,317	803,347	0	1,417	0	0	2.500	5.202	MON	2,011	19,105	05/28/2024	12/01/2051
3140QN-W2-4..	FN CB3364 - RMBS			4.	1.A	1,125,948	85.2329	1,141,943	1,339,791	1,138,929	0	3,852	0	0	3.000	5.291	MON	3,349	40,194	10/25/2022	04/01/2052
3140QP-RL-3..	FN CB4090 - RMBS			4.	1.A	870,566	91.7709	855,897	932,645	870,649	0	83	0	0	4.000	5.035	MON	3,109	15,544	07/26/2024	07/01/2052
3140QR-KF-9..	FN CB5693 - RMBS			4.	1.A	3,994,973	99.2059	4,059,667	4,092,162	4,000,136	0	4,000	0	0	5.500	5.922	MON	18,756	225,069	09/27/2023	02/01/2053
3140QS-GZ-8..	FN CB6515 - RMBS			4.	1.A	4,122,338	97.7049	4,209,939	4,308,829	4,133,257	0	8,328	0	0	5.000	5.675	MON	17,953	215,441	09/27/2023	06/01/2053
3140QU-BP-0..	FN CB8145 - RMBS			4.	1.A	150,738	98.6797	149,402	151,401	150,741	0	2	0	0	5.500	5.574	MON	694	694	11/05/2024	03/01/2054
3140X4-DE-3..	FN FM1000 - RMBS			4.	1.A	86,505	86.5644	73,696	85,134	86,376	0	(38)	0	0	3.000	2.735	MON	213	2,554	10/01/2019	04/01/2047
3140X4-KL-9..	FN FM1198 - RMBS			4.	1.A	1,359,310	86.5015	1,112,547	1,286,160	1,354,218	0	(1,738)	0	0	3.000	2.217	MON	3,215	38,585	06/05/2020	07/01/2049
3140X5-BC-6..	FN FM1834 - RMBS			4.	1.A	448,625	86.5024	380,288	439,627	448,046	0	(213)	0	0	3.000	2.704	MON	1,099	13,189	11/27/2019	10/01/2049
3140X5-R7-0..	FN FM2309 - RMBS			4.	1.A	324,925	90.1452	280,627	311,305	324,082	0	(337)	0	0	3.500	2.788	MON	908	10,896	02/03/2022	03/01/2049
3140X6-UC-3..	FN FM3278 - RMBS			4.	1.A	136,131	89.4912	114,777	128,255	135,606	0	(188)	0	0	3.500	2.530	MON	374	4,489	06/09/2021	11/01/2048
3140X7-B6-5..	FN FM3660 - RMBS			4.	1.A	1,478,102	94.5317	1,325,217	1,401,875	1,450,400	0	(7,047)	0	0	2.500	0.985	MON	2,921	35,047	07/23/2020	10/01/2031
3140X7-VJ-5..	FN FM4216 - RMBS			4.	1.A	133,879	89.7428	115,335	128,517	133,574	0	(129)	0	0	3.500	2.822	MON	375	4,498	02/03/2022	06/01/2049
3140X7-YR-4..	FN FM4319 - RMBS			4.	1.A	4,858,275	86.7015	3,908,110	4,507,547	4,825,823	0	(6,996)	0	0	3.000	1.945	MON	11,269	135,226	10/05/2020	09/01/2050
3140X8-UU-9..	FN FM5094 - RMBS			4.	1.A	133,053	90.0351	112,864	125,355	132,544	0	(183)	0	0	3.500	2.532	MON	366	4,387	06/09/2021	06/01/2049
3140XC-AU-2..	FN FM8118 - RMBS			4.	1.A	573,241	78.8812	443,042	561,657	571,882	0	(239)	0	0	2.000	1.757	MON	936	11,233	07/22/2021	08/01/2051
3140XC-AX-6..	FN FM8121 - RMBS			4.	1.A	540,036	79.2617	418,495	527,991	538,760	0	(256)	0	0	2.000	1.727	MON	880	10,560	07/30/2021	06/01/2051
3140XD-QW-9..	FN FM9468 - RMBS			4.	1.A	693,687	82.9333	610,295	735,886	697,219	0	695	0	0	2.500	3.250	MON	1,533	18,397	04/06/2022	11/01/2051
3140XD-RC-2..	FN FM9482 - RMBS			4.	1.A	9,845,960	85.0275	10,411,846	12,245,266	9,871,671	0	32,300	0	0	3.000	6.416	MON	30,613	367,358	10/24/2023	11/01/2051
3140XD-VJ-2..	FN FM9616 - RMBS			4.	1.A	2,881,111	82.4475	2,491,409	3,021,814	2,892,506	0	2,313	0	0	2.500	3.103	MON	6,295	75,545	04/04/2022	11/01/2051
3140XF-7G-0..	FN FS0894 - RMBS			4.	1.A	1,876,983	85.5878	1,759,912	2,056,264	1,877,318	0	335	0	0							

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9					12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
31410K-XY-5..	FN 889995 - RMBS.....			4..	1.A	115,002	100.8434	106,507	105,616	113,019	0	(398)	0	0	0	5.500	3.322	MON	484	5,809	11/01/2013	09/01/2038	
31410L-NM-0..	FN 890596 - RMBS.....			4..	1.A	3,138	100.8122	2,849	2,826	3,067	0	(15)	0	0	0	5.500	2.742	MON	13	155	06/26/2017	09/01/2041	
31410R-JQ-3..	FN 894971 - RMBS.....			4..	1.A	575	104.5104	595	569	573	0	0	0	0	0	6.000	5.763	MON	3	34	03/23/2007	09/01/2036	
31410T-4N-2..	FN 897329 - RMBS.....			4..	1.A	1,160	101.2760	1,165	1,150	1,157	0	(1)	0	0	0	6.000	5.758	MON	6	69	03/23/2007	08/01/2036	
31410X-HG-4..	FN 900331 - RMBS.....			4..	1.A	1,018	100.7930	1,017	1,009	1,015	0	(1)	0	0	0	6.000	5.756	MON	5	61	03/23/2007	09/01/2036	
31410Y-EF-7..	FN 901134 - RMBS.....			4..	1.A	14,263	102.8962	14,543	14,134	14,221	0	(6)	0	0	0	6.000	5.760	MON	71	848	03/23/2007	09/01/2036	
31411C-PD-7..	FN 904120 - RMBS.....			4..	1.A	461	103.8979	486	467	462	0	0	0	0	0	6.000	6.333	MON	2	28	06/08/2007	11/01/2036	
31411E-FN-2..	FN 905673 - RMBS.....			4..	1.A	89	101.8789	139	136	135	0	0	0	0	0	5.500	5.802	MON	1	7	03/23/2007	12/01/2036	
31411F-RA-4..	FN 906881 - RMBS.....			4..	1.A	(1,634)	103.9270	3,851	3,705	3,651	0	8	0	0	0	5.500	5.964	MON	17	204	12/08/2006	12/01/2036	
31412A-M9-2..	FN 919384 - RMBS.....			4..	1.A	288	102.6110	299	292	288	0	0	0	0	0	6.000	6.314	MON	1	18	06/08/2007	05/01/2037	
31412N-BH-8..	FN 929840 - RMBS.....			4..	1.A	5,333	102.8058	5,467	5,318	5,326	0	(1)	0	0	0	6.000	5.910	MON	27	319	11/03/2008	08/01/2038	
31412N-ZG-4..	FN 930543 - RMBS.....			4..	1.A	318	97.2242	287	295	305	0	(3)	0	0	0	4.500	1.932	MON	1	13	06/26/2017	02/01/2029	
31412S-D2-8..	FN 933121 - RMBS.....			4..	1.A	167	97.9730	150	153	164	0	(1)	0	0	0	5.500	3.326	MON	1	8	11/01/2013	01/01/2038	
31412T-Z6-3..	FN 934665 - RMBS.....			4..	1.A	4,619	100.4855	4,251	4,231	4,539	0	(13)	0	0	0	5.500	3.379	MON	19	233	10/01/2011	11/01/2038	
31412T-ZL-0..	FN 934647 - RMBS.....			4..	1.A	383	100.4854	346	345	376	0	(1)	0	0	0	5.500	2.891	MON	2	19	06/26/2017	11/01/2038	
31413C-FJ-3..	FN 941269 - RMBS.....			4..	1.A	9,493	103.2527	8,778	8,501	9,266	0	(47)	0	0	0	5.500	2.651	MON	39	468	06/26/2017	07/01/2037	
31413T-JR-4..	FN 954872 - RMBS.....			4..	1.A	53,375	102.8201	54,846	53,342	53,319	0	(10)	0	0	0	6.000	5.960	MON	267	3,201	10/31/2008	11/01/2037	
31413Y-MB-4..	FN 959454 - RMBS.....			4..	1.A	6,493	100.5006	5,844	5,815	6,371	0	(33)	0	0	0	5.500	2.554	MON	27	320	06/26/2017	12/01/2037	
31414E-EJ-9..	FN 963737 - RMBS.....			4..	1.A	50,885	100.4847	46,958	46,732	50,027	0	(156)	0	0	0	5.500	3.375	MON	214	2,570	11/01/2013	06/01/2038	
31414E-J8-8..	FN 963887 - RMBS.....			4..	1.A	1,026	100.4850	924	919	999	0	(6)	0	0	0	5.500	2.551	MON	4	51	06/26/2017	07/01/2038	
31414J-BX-0..	FN 967254 - RMBS.....			4..	1.A	500	100.5010	453	451	490	0	(2)	0	0	0	5.500	2.750	MON	2	25	06/26/2017	12/01/2037	
31414K-6M-7..	FN 968976 - RMBS.....			4..	1.A	1,133	100.5012	1,020	1,015	1,111	0	(5)	0	0	0	5.500	2.716	MON	5	56	06/26/2017	01/01/2038	
31414P-YK-9..	FN 972414 - RMBS.....			4..	1.A	5,167	100.6973	4,641	4,609	5,065	0	(22)	0	0	0	5.500	2.626	MON	21	254	06/26/2017	02/01/2038	
31414R-WH-4..	FN 974148 - RMBS.....			4..	1.A	44,603	100.4841	41,162	40,963	43,782	0	(161)	0	0	0	5.500	3.316	MON	188	2,253	11/01/2013	02/01/2038	
31414S-2T-9..	FN 975186 - RMBS.....			4..	1.A	14,112	100.7790	13,027	12,926	13,825	0	(42)	0	0	0	5.500	3.423	MON	59	711	10/01/2011	03/01/2038	
31414S-X8-1..	FN 975103 - RMBS.....			4..	1.A	1,634	100.4848	1,508	1,501	1,607	0	(5)	0	0	0	5.500	3.355	MON	7	83	11/01/2013	06/01/2038	
31414S-YB-3..	FN 975106 - RMBS.....			4..	1.A	163,614	100.5218	150,849	150,066	160,693	0	(528)	0	0	0	5.500	3.360	MON	688	8,254	06/26/2017	06/01/2038	
31415L-QY-6..	FN 983471 - RMBS.....			4..	1.A	11,582	99.7689	10,353	10,377	11,358	0	(47)	0	0	0	5.500	2.754	MON	48	571	06/26/2017	05/01/2038	
31415R-FA-7..	FN 986761 - RMBS.....			4..	1.A	93,324	100.6504	85,513	84,960	91,420	0	(330)	0	0	0	5.500	3.183	MON	389	4,673	04/10/2012	07/01/2038	
31416B-RY-6..	FN 995203 - RMBS.....			4..	1.A	85,504	100.0050	78,223	78,219	83,033	0	(456)	0	0	0	5.000	2.769	MON	326	3,911	06/26/2017	07/01/2035	
31416V-SZ-8..	FN AB0535 - RMBS.....			4..	1.A	6,323	99.9980	5,729	5,729	6,192	0	(26)	0	0	0	5.500	2.972	MON	26	315	06/26/2017	01/01/2039	
31416W-P5-5..	FN AB1343 - RMBS.....			4..	1.A	153,863	96.6154	141,366	146,319	152,109	0	(282)	0	0	0	4.500	3.409	MON	549	6,584	08/11/2010	08/01/2040	
31416W-TS-1..	FN AB1460 - RMBS.....			4..	1.A	603	99.5648	569	571	572	0	(4)	0	0	0	4.000	2.775	MON	2	23	09/01/2011	09/01/2025	
31416X-MH-0..	FN AB2159 - RMBS.....			4..	1.A	3,295	100.7830	2,978	2,955	3,231	0	(14)	0	0	0	5.500	2.722	MON	14	163	06/26/2017	09/01/2040	
31416X-Q4-5..	FN AB2274 - RMBS.....			4..	1.A	132,110	97.3712	131,776	135,334	132,153	0	44	0	0	0	4.500	5.100	MON	508	3,553	05/28/2024	02/01/2041	
31416X-WV-8..	FN AB2459 - RMBS.....			4..	1.A	112,308	95.0444	112,935	118,824	112,412	0	104	0	0	0	4.000	5.400	MON	396	2,773	05/28/2024	03/01/2041	
31416Y-3S-5..	FN AB3508 - RMBS.....			4..	1.A	248,475	95.4993	249,861	261,636	248,666	0	190	0	0	0	4.000	5.247	MON	872	6,105	05/28/2024	09/01/2041	
31416Y-RN-0..	FN AB3192 - RMBS.....			4..	1.A	31,744	96.1600	29,289	30,459	31,482	0	(43)	0	0	0	4.500	3.623	MON	114	1,371	06/22/2011	06/01/2041	
31417B-FU-6..	FN AB4678 - RMBS.....			4..	1.A	120,892	91.4306	121,519	132,909	121,055	0	163	0	0	0	3.500	5.737	MON	388	2,714	05/28/2024	03/01/2042	
31417D-NB-5..	FN AB6685 - RMBS.....			4..	1.A	92,024	86.4760	93,685	108,337	92,221	0	198	0	0	0	3.000	6.626	MON	271	1,896	05/28/2024	10/01/2042	
31417D-SW-4..	FN AB6832 - RMBS.....			4..	1.A	133,562	90.5993	134,354	148,295	133,737	0	175	0	0	0	3.500	5.911	MON	433	3,028	05/28/2024	11/01/2042	
31417G-6A-9..	FN AB9864 - RMBS.....																						

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code		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
31418C-AG-9..	FN MA2706 - RMBS.....			4..	1.A		50,279	89,8518	43,994	48,963	50,272	0	(40)	0	0	0	3,500	2,974	MON	143	1,714	06/12/2019	08/01/2046
31418C-BX-1..	FN MA2753 - RMBS.....			4..	1.A		55,352	95,4223	55,735	58,409	55,507	0	155	0	0	0	3,500	6,015	MON	170	1,193	05/28/2024	08/01/2031
31418C-CH-5..	FN MA2771 - RMBS.....			4..	1.A		292,626	86,7084	281,405	324,542	293,926	0	721	0	0	0	3,000	4,766	MON	811	9,736	02/28/2023	10/01/2046
31418C-CT-9..	FN MA2781 - RMBS.....			4..	1.A		306,698	84,2614	312,084	370,376	307,262	0	564	0	0	0	2,500	5,776	MON	772	5,401	05/28/2024	10/01/2046
31418C-DN-1..	FN MA2808 - RMBS.....			4..	1.A		40,973	93,3978	41,421	44,349	40,990	0	18	0	0	0	4,000	5,679	MON	148	1,035	05/28/2024	11/01/2046
31418C-G6-5..	FN MA2920 - RMBS.....			4..	1.A		134,612	86,4115	134,010	155,083	134,788	0	176	0	0	0	3,000	5,466	MON	388	2,714	05/28/2024	03/01/2047
31418C-HS-6..	FN MA2940 - RMBS.....			4..	1.A		11,684	99,0913	11,132	11,234	11,336	0	(59)	0	0	0	3,500	2,274	MON	33	393	12/01/2017	03/01/2027
31418C-MG-6..	FN MA3058 - RMBS.....			4..	1.A		30,869	92,9434	27,340	29,416	30,731	0	(34)	0	0	0	4,000	3,153	MON	98	1,177	12/01/2017	07/01/2047
31418C-NE-0..	FN MA3088 - RMBS.....			4..	1.A		119,956	92,9427	120,315	129,451	120,010	0	54	0	0	0	4,000	5,486	MON	432	3,021	05/28/2024	08/01/2047
31418C-PE-8..	FN MA3120 - RMBS.....			4..	1.A		1,542,641	89,9320	1,547,304	1,720,527	1,543,512	0	871	0	0	0	3,500	5,473	MON	5,018	35,127	05/28/2024	09/01/2047
31418C-R8-9..	FN MA3210 - RMBS.....			4..	1.A		84,832	89,9161	74,191	82,511	84,591	0	(54)	0	0	0	3,500	3,054	MON	241	2,888	12/01/2017	12/01/2047
31418C-S4-7..	FN MA3238 - RMBS.....			4..	1.A		314,910	89,4911	285,305	318,808	316,028	0	46	0	0	0	3,500	3,637	MON	930	11,158	04/25/2018	01/01/2048
31418C-V2-7..	FN MA3332 - RMBS.....			4..	1.A		589,364	89,5970	532,818	594,683	589,679	0	82	0	0	0	3,500	3,629	MON	1,734	20,814	05/14/2018	04/01/2048
31418C-XM-1..	FN MA3383 - RMBS.....			4..	1.A		273,583	89,5987	235,310	262,626	272,968	0	(259)	0	0	0	3,500	2,845	MON	766	9,192	02/03/2022	06/01/2048
31418C-XN-9..	FN MA3384 - RMBS.....			4..	1.A		280,041	92,4685	250,685	271,103	279,585	0	(200)	0	0	0	4,000	3,451	MON	904	10,844	03/14/2022	06/01/2048
31418C-YL-2..	FN MA3414 - RMBS.....			4..	1.A		123,883	89,5996	112,072	125,080	123,954	0	19	0	0	0	3,500	3,638	MON	365	4,378	06/12/2018	07/01/2048
31418D-2L-5..	FN MA4378 - RMBS.....			4..	1.A		3,211,497	78,1860	2,582,568	3,303,106	3,219,101	0	1,633	0	0	0	2,000	2,327	MON	5,505	66,062	02/03/2022	07/01/2051
31418D-2M-3..	FN MA4379 - RMBS.....			4..	1.A		298,306	81,9502	300,942	367,226	298,463	0	158	0	0	0	2,500	5,592	MON	765	5,355	05/28/2024	07/01/2051
31418D-3G-5..	FN MA4398 - RMBS.....			4..	1.A		4,453,640	78,2245	3,537,808	4,522,633	4,449,796	0	894	0	0	0	2,000	2,193	MON	7,538	90,453	07/14/2023	08/01/2051
31418D-3N-0..	FN MA4404 - RMBS.....			4..	1.A		452,322	90,9346	458,133	503,804	455,494	0	2,675	0	0	0	2,500	5,029	MON	1,050	12,595	08/03/2023	08/01/2036
31418D-3X-8..	FN MA4413 - RMBS.....			4..	1.A		1,006,312	78,2226	1,016,610	1,299,637	1,007,142	0	830	0	0	0	2,000	5,588	MON	2,166	15,162	05/28/2024	09/01/2051
31418D-4X-7..	FN MA4437 - RMBS.....			4..	1.A		4,124,413	78,2234	3,953,626	5,054,276	4,145,638	0	14,008	0	0	0	2,000	4,719	MON	8,424	96,279	06/13/2024	10/01/2051
31418D-4Y-5..	FN MA4438 - RMBS.....			4..	1.A		338,478	81,6724	340,321	416,690	338,645	0	167	0	0	0	2,500	5,581	MON	868	6,077	05/28/2024	10/01/2051
31418D-6C-1..	FN MA4466 - RMBS.....			4..	1.A		344,018	81,9492	347,071	423,519	344,182	0	164	0	0	0	2,500	5,583	MON	882	6,176	05/28/2024	11/01/2051
31418D-JR-4..	FN MA3871 - RMBS.....			4..	1.A		298,467	86,2514	300,822	348,773	298,721	0	255	0	0	0	3,000	5,451	MON	872	6,104	05/28/2024	12/01/2049
31418D-ME-9..	FN MA3956 - RMBS.....			4..	1.A		905,476	94,0764	881,878	937,406	905,697	0	221	0	0	0	3,000	3,986	MON	2,344	4,687	09/30/2024	03/01/2035
31418D-P4-8..	FN MA4042 - RMBS.....			4..	1.A		4,932,648	89,1624	4,300,465	4,823,184	4,910,600	0	(7,184)	0	0	0	2,000	1,507	MON	8,039	96,464	12/01/2021	06/01/2035
31418D-Q5-4..	FN MA4075 - RMBS.....			4..	1.A		1,663,390	91,4933	1,636,441	1,788,592	1,664,749	0	1,359	0	0	0	2,500	4,459	MON	3,726	11,179	08/16/2024	07/01/2035
31418D-Q7-0..	FN MA4077 - RMBS.....			4..	1.A		504,533	78,5341	385,919	491,403	503,374	0	(294)	0	0	0	2,000	1,663	MON	819	9,828	02/01/2021	07/01/2050
31418D-QZ-8..	FN MA4071 - RMBS.....			4..	1.A		72,740	83,3760	58,703	70,408	72,381	0	(93)	0	0	0	2,000	1,445	MON	117	1,408	02/05/2021	07/01/2040
31418D-RV-6..	FN MA4099 - RMBS.....			4..	1.A		443,722	91,3391	434,556	475,762	444,064	0	342	0	0	0	2,500	4,361	MON	991	2,974	08/19/2024	08/01/2035
31418D-RW-4..	FN MA4100 - RMBS.....			4..	1.A		508,943	78,4666	468,572	597,161	509,227	0	293	0	0	0	2,000	4,252	MON	995	8,624	05/28/2024	08/01/2050
31418D-SH-6..	FN MA4119 - RMBS.....			4..	1.A		263,577	78,4413	265,494	338,462	263,837	0	260	0	0	0	2,000	5,740	MON	564	3,949	05/28/2024	09/01/2050
31418D-SJ-2..	FN MA4120 - RMBS.....			4..	1.A		377,905	82,2757	381,012	463,092	378,156	0	251	0	0	0	2,500	5,697	MON	965	6,753	05/28/2024	09/01/2050
31418D-T0-5..	FN MA4158 - RMBS.....			4..	1.A		5,759,581	78,4655	5,122,816	6,528,749	5,798,900	0	14,139	0	0	0	2,000	3,672	MON	10,881	130,575	05/03/2022	10/01/2050
31418D-TR-3..	FN MA4159 - RMBS.....			4..	1.A		1,478,109	82,2778	1,362,536	1,656,019	1,476,276	0	25	0	0	0	2,500	4,213	MON	3,450	29,830	05/28/2024	10/01/2050
31418D-UF-7..	FN MA4181 - RMBS.....			4..	1.A		565,332	73,7718	566,867	768,405	565,976	0	644	0	0	0	1,500	5,895	MON	961	6,724	05/28/2024	11/01/2050
31418D-V2-5..	FN MA4232 - RMBS.....			4..	1.A		372,057	83,2883	298,276	358,124	369,819	0	(524)	0	0	0	2,000	1,374	MON	597	7,		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code																				
31418E-F2-1..	FN MA4684 - RMBS			4	1 A	440,719	94.3452	422,666	447,999	440,988	0	130	0	0	4.500	4.737	MON	1,680	20,160	05/11/2023	06/01/2052	
31418E-GJ-3..	FN MA4700 - RMBS			4	1 A	2,051,303	91.3997	1,987,404	2,174,410	2,056,492	0	2,996	0	0	4.000	4.832	MON	7,248	86,976	07/14/2023	08/01/2052	
31418E-GT-1..	FN MA4709 - RMBS			4	1 A	405,288	96.7932	392,782	405,795	405,241	0	(20)	0	0	5.000	5.018	MON	1,691	20,290	05/05/2023	07/01/2052	
31418E-HH-6..	FN MA4731 - RMBS			4	1 A	2,991,470	88.4064	2,897,186	3,277,122	3,006,149	0	6,797	0	0	3.500	4.731	MON	9,558	114,699	10/06/2023	09/01/2052	
31418E-HJ-2..	FN MA4732 - RMBS			4	1 A	451,115	91.4612	436,608	477,370	451,261	0	146	0	0	4.000	4.834	MON	1,591	6,365	08/09/2024	09/01/2052	
31418E-HK-9..	FN MA4733 - RMBS			4	1 A	4,458,846	94.0813	4,370,265	4,645,201	4,462,934	0	4,088	0	0	4.500	5.110	MON	17,420	174,195	02/05/2024	09/01/2052	
31418E-J3-5..	FN MA4781 - RMBS			4	1 A	848,594	85.1169	771,478	906,376	854,126	0	1,484	0	0	3.000	3.797	MON	2,266	27,191	09/02/2022	10/01/2052	
31418E-J4-3..	FN MA4782 - RMBS			4	1 A	776,586	88.5303	724,413	818,266	780,628	0	1,044	0	0	3.500	4.160	MON	2,387	28,639	09/01/2022	10/01/2052	
31418E-J7-6..	FN MA4785 - RMBS			4	1 A	850,810	96.5155	825,031	854,817	850,900	0	35	0	0	5.000	5.072	MON	3,562	42,741	04/10/2023	10/01/2052	
31418E-JG-6..	FN MA4762 - RMBS			4	1 A	1,418,013	99.2122	1,405,619	1,416,781	1,417,655	0	(197)	0	0	5.500	5.482	MON	6,494	77,923	07/14/2023	09/01/2052	
31418E-KU-3..	FN MA4806 - RMBS			4	1 A	443,989	96.5131	439,072	454,936	443,947	0	(42)	0	0	5.000	5.406	MON	1,896	3,791	10/30/2024	11/01/2052	
31418E-P3-8..	FN MA4941 - RMBS			4	1 A	663,962	98.6809	664,834	673,721	664,150	0	188	0	0	5.500	5.762	MON	3,088	21,615	05/28/2024	03/01/2053	
31418E-P4-6..	FN MA4942 - RMBS			4	1 A	3,495,346	100.6194	3,500,587	3,479,038	3,494,438	0	(908)	0	0	6.000	5.875	MON	17,395	104,371	06/07/2024	03/01/2053	
31418E-S0-4..	FN MA5026 - RMBS			4	1 A	1,538,898	88.5676	1,505,649	1,700,000	1,538,893	0	(5)	0	0	3.500	4.807	MON	4,958	0	12/10/2024	04/01/2053	
31418E-SR-2..	FN MA5027 - RMBS			4	1 A	3,844,871	91.4132	3,908,809	4,275,976	3,863,933	0	17,455	0	0	4.000	5.528	MON	14,253	171,039	11/17/2023	05/01/2053	
31418E-TN-0..	FN MA5056 - RMBS			4	1 A	5,189,705	88.4357	4,953,728	5,601,503	5,220,473	0	15,442	0	0	3.500	4.408	MON	16,338	196,053	05/08/2023	05/01/2053	
31418E-X0-8..	FN MA5186 - RMBS			4	1 A	3,786,027	88.5624	3,926,658	4,433,774	3,819,193	0	28,280	0	0	3.500	5.456	MON	12,932	155,182	11/06/2023	09/01/2053	
31418E-XS-4..	FN MA5188 - RMBS			4	1 A	2,839,584	94.1571	2,806,082	2,980,213	2,840,049	0	465	0	0	4.500	5.179	MON	11,176	22,352	10/30/2024	11/01/2053	
31418E-XU-9..	FN MA5190 - RMBS			4	1 A	8,788,087	98.6325	8,631,491	8,751,168	8,787,769	0	(318)	0	0	5.500	5.419	MON	40,110	44,573	10/16/2024	11/01/2053	
31418E-YM-6..	FN MA5215 - RMBS			4	1 A	2,931,613	98.6245	2,846,589	2,886,290	2,930,362	0	(1,251)	0	0	5.500	5.223	MON	13,229	39,686	09/11/2024	12/01/2053	
31418E-ZK-9..	FN MA5245 - RMBS			4	1 A	1,058,989	96.4869	1,054,236	1,092,621	1,060,312	0	1,323	0	0	5.000	5.472	MON	4,553	36,421	04/09/2024	01/01/2054	
31418N-B9-0..	FN AD0963 - RMBS			4	1 A	76,599	100.5219	70,549	70,182	75,134	0	(261)	0	0	5.500	3.322	MON	322	3,860	06/26/2017	09/01/2038	
31418R-HJ-3..	FN AD3832 - RMBS			4	1 A	2,781	99.7269	2,607	2,615	2,615	0	(19)	0	0	4.500	3.085	MON	10	118	06/08/2011	04/01/2025	
31418R-P7-0..	FN AD4045 - RMBS			4	1 A	3,910	98.7917	3,514	3,557	3,848	0	(13)	0	0	5.000	2.807	MON	15	178	06/26/2017	04/01/2040	
31418W-QP-8..	FN AD8561 - RMBS			4	1 A	3,450	99.6042	3,274	3,287	3,291	0	(18)	0	0	4.000	2.883	MON	11	132	08/16/2010	08/01/2025	
31418X-X6-0..	FN AD9700 - RMBS			4	1 A	2,037	99.5804	1,921	1,929	1,933	0	(12)	0	0	4.000	2.695	MON	6	77	10/01/2011	08/01/2025	
31419A-E4-5..	FN AE0154 - RMBS			4	1 A	88,910	100.9676	80,477	79,706	87,335	0	(363)	0	0	5.500	2.716	MON	365	4,384	10/27/2014	07/01/2040	
31419A-MS-3..	FN AE0368 - RMBS			4	1 A	31,346	99.4012	29,453	29,631	29,767	0	(225)	0	0	3.500	1.863	MON	86	1,037	06/26/2017	12/01/2025	
31419B-ZB-5..	FN AE1789 - RMBS			4	1 A	34,801	94.5696	35,076	37,090	34,836	0	35	0	0	4.000	5.576	MON	124	865	05/28/2024	10/01/2040	
31419E-6N-4..	FN AE4476 - RMBS			4	1 A	176,342	94.1809	178,752	189,797	176,552	0	210	0	0	4.000	5.845	MON	633	4,429	05/28/2024	03/01/2041	
31419F-C3-8..	FN AE4589 - RMBS			4	1 A	109,530	94.5713	110,395	116,733	109,643	0	113	0	0	4.000	5.590	MON	389	2,724	05/28/2024	09/01/2040	
3142GR-VH-0..	FH RJ1515 - RMBS			4	1 A	389,763	98.8312	387,325	391,906	389,777	0	14	0	0	5.500	5.593	MON	1,796	1,796	11/05/2024	05/01/2054	
35563P-HF-9..	SCRT 2018-4 MA - CMO/RMBS			4	1 A	1,327,250	94.2488	1,280,476	1,358,612	1,339,466	0	2,304	0	0	3.500	4.109	MON	3,963	47,551	11/08/2018	03/25/2058	
35563P-KG-3..	SCRT 2019-2 MA - CMO/RMBS			4	1 A	706,877	94.4204	652,088	690,622	699,963	0	(1,199)	0	0	3.500	2.827	MON	2,014	24,150	05/28/2019	08/26/2058	
35563P-LH-0..	SCRT 2019-3 MA - CMO/RMBS			4	1 A	467,559	95.9960	434,237	452,349	460,524	0	(1,354)	0	0	3.500	2.539	MON	1,319	15,832	08/06/2019	10/25/2058	
0829999999 - 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						506,788,861	XXX	475,065,613	532,649,518	506,878,907	0	128,275	0	0	XXX	XXX	XXX	1,417,180	13,705,967	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																						
30297D-AJ-9..	FRESB 2018-SB53 A1F - CMBS			4	1 B FE	1,088,276	96.5692	1,050,661	1,087,988	1,086,477	0	(291)	0	0	3.627	3.635	MON	3,288	39,642	09/12/2018	06/25/2028	
30297D-AM-2..	FRESB 2018-SB53 A1H - CMBS			4,5	1 B FE	759,494	94.6672	732,874	774,158	778,163	0	11,022	0	0	3.440	4.541	MON	2,219	26,631	09/12/2018	05/25/2038	
30297J-AD-9..	FRESB 2018-SB54 A7H - CMBS			4	1 B FE	340,902	99.0486	340,255	343,524	351,067	0	6,849	0	0	3.510	4.890	MON	1,005	12,003	10/11/2018	07/25/2038	
30297J-AE-7..	FRESB 2018-SB54 A1F - CMBS			4	1 B FE	697,135	97.1687	689,584	709,677	703,928	0	1,156	0	0	3.520	3.747	MON	2,082	2			

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
3137FR-ZC-8.	FHMS K-107 X1 - CMBS			4.	1.A	180,820	6.5359	134,584	0	133,995	0	(25,858)	0	0	1.589	6.779	MON	2,727	34,224	12/27/2022	01/25/2030
3137FT-ZS-9.	FHMS K-110 X1 - CMBS			3.	1.A	1,671,265	6.8652	870,443	0	844,957	0	(153,274)	0	0	1.693	7.862	MON	17,889	222,964	12/03/2020	04/25/2030
3137FW-HG-8.	FHMS K-1517 X1 - CMBS			3.	1.A	412,963	9.4394	267,305	0	284,795	0	(24,131)	0	0	1.323	5.137	MON	3,122	39,086	10/20/2020	07/25/2035
3137H8-H8-7.	FHMS K-J41 A2 - CMBS			4.	1.A	381,594	92.7790	371,116	400,000	385,431	0	2,281	0	0	3.465	4.228	MON	1,155	13,860	04/12/2023	02/25/2031
3137H9-2P-3.	FHMS K-J42 A2 - CMBS			4.	1.A	546,345	95.8310	527,070	550,000	546,781	0	258	0	0	4.118	4.216	MON	1,887	22,649	04/12/2023	11/25/2032
3137HD-JU-5.	FHMR 2024-P016 A2 - CMBS			4.	1.A	1,854,554	96.4199	1,831,979	1,900,000	1,856,305	0	1,751	0	0	4.606	4.885	MON	7,293	44,485	06/21/2024	09/26/2033
3140JB-6V-3.	FN BM7183 - CMBS/RMBS			4.	1.A	1,603,410	98.8734	1,512,555	1,529,789	1,591,136	0	(7,229)	0	0	4.710	3.808	MON	6,205	73,254	04/05/2023	03/01/2033
3140LJ-2P-0.	FN BS7981 - CMBS/RMBS			4.	1.A	2,431,613	100.2166	2,445,286	2,440,000	2,432,105	0	493	0	0	4.800	4.794	MON	10,085	89,467	03/06/2024	04/01/2028
0839999999	- 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					21,257,507	XXX	18,999,889	16,872,758	19,302,334	0	(445,266)	0	0	XXX	XXX	XXX	115,582	1,358,021	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 - Other Loan-Backed and Structured Securities																					
678908-4A-9.	OKSDEV 2022 A2 - ABS			4.	1.A FE	200,000	94.2330	188,466	200,000	200,000	0	0	0	0	4.851	4.850	FA	4,043	9,702	07/08/2022	02/01/2045
678908-4B-7.	OKSDEV 2022 A3 - ABS			4.	1.A FE	992,123	95.0730	917,455	965,000	991,010	0	(527)	0	0	5.087	4.898	FA	20,454	49,090	06/02/2023	02/01/2052
678908-4E-1.	OKSDEV 2022 A3 - ABS			4.	1.A FE	130,000	91.1606	118,509	130,000	130,000	0	0	0	0	4.714	4.714	MN	1,021	6,128	08/19/2022	05/01/2052
88258M-AA-3.	TNGUTL 23 A1 - ABS			1.	1.A FE	936,175	100.1450	937,532	936,175	936,175	0	0	0	0	5.102	5.421	MS	11,941	51,744	03/10/2023	04/01/2035
94228C-LB-8.	VTSHGR 12IND A632 - ABS			2.	1.F FE	150,398	98.9380	138,513	140,000	146,681	0	(1,541)	0	0	4.000	3.273	JD	249	5,900	01/13/2021	06/15/2032
0849999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities					2,408,695	XXX	2,300,475	2,371,175	2,403,866	0	(2,068)	0	0	XXX	XXX	XXX	37,708	122,564	XXX	XXX
0909999999	- 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					623,702,115	XXX	584,800,131	643,707,513	620,852,090	(128,665)	(519,737)	0	0	XXX	XXX	XXX	2,504,240	18,598,709	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00081T-AK-4.	ACCO BRANDS CORP.			1,2	4.B FE	956,584	91.0000	910,000	1,000,000	910,000	291	4,678	0	0	4.250	5.101	MS	12,514	35,063	10/16/2024	03/15/2029
00084D-BA-7.	ABN AMRO BANK NV	C.		2	2.B FE	300,000	102.2128	306,638	300,000	300,000	0	0	0	0	6.339	6.334	MS	5,441	19,017	09/11/2023	09/18/2027
00108W-AM-2.	AEP TEXAS INC.			1,2	2.B FE	462,681	85.8250	424,834	495,000	472,947	0	3,638	0	0	2.100	2.984	JJ	5,198	10,395	02/03/2022	07/01/2030
00109A-AB-3.	AES PANAMA GENERATION HOLDINGS S DE RL	C.		1,2	2.C FE	1,315,851	87.0000	1,139,194	1,309,419	1,313,206	0	(647)	0	0	4.375	4.782	MN	4,933	57,287	08/13/2020	05/31/2030
00115A-AM-1.	AEP TRANSMISSION COMPANY LLC			1,2	2.A FE	14,995	72.1883	10,828	15,000	14,996	0	0	0	0	3.650	3.652	AO	137	548	03/30/2020	04/01/2050
00175P-AB-9.	AMN HEALTHCARE INC.			1,2	4.A FE	691,138	94.8234	644,799	680,000	644,799	3,786	(3,443)	0	0	4.625	4.625	AO	7,863	31,450	10/28/2021	10/01/2027
00175P-AC-7.	AMN HEALTHCARE INC.			1,2	3.A FE	987,021	89.2786	1,004,384	1,125,000	1,002,816	(11,693)	18,993	0	0	4.000	6.574	AO	9,500	39,000	05/13/2024	04/15/2029
00185P-AA-9.	API ESCROW CORP.			1,2	4.A FE	125,000	93.7500	117,188	125,000	117,188	0	0	0	0	4.750	4.749	AO	1,253	5,938	10/06/2021	10/15/2029
001877-AA-7.	API GROUP DE INC.			1,2	4.A FE	700,000	91.0000	637,000	700,000	637,000	2,625	0	0	0	4.125	4.125	JJ	13,315	28,875	06/15/2021	07/15/2029
00206R-JY-9.	AT&T INC.			1,2	2.B FE	238,723	87.1639	213,552	245,000	240,494	0	627	0	0	2.750	3.068	JD	561	6,738	02/04/2022	06/01/2031
00206R-KG-6.	AT&T INC.			1,2	2.B FE	267,377	90.8116	249,732	275,000	271,063	0	1,222	0	0	1.650	2.132	FA	1,891	4,538	12/02/2021	02/01/2028
00206R-KH-4.	AT&T INC.			1,2	2.B FE	500,653	82.4896	515,560	625,000	523,391	0	11,627	0	0	2.250	4.994	FA	5,859	14,063	09/26/2023	02/01/2032
00217G-AB-9.	APTIV SWISS HOLDINGS LTD.	C.		1,2	2.B FE	209,160	86.2585	181,143	210,000	209,375	0	76	0	0	3.250	3.297	MS	2,275	6,825	02/09/2022	03/01/2032
00218L-AH-4.	ASP UNIFRAX HOLDINGS INC.			2	5.C FE	75,000	65.0000	85,034	130,821	76,722	0	1,634	75,199	0	7.100	21.419	MS	2,348	9,788	09/29/2021	09/30/2029
00253X-AA-9.	AADVANTAGE LOYALTY IP LTD.			1.	3.A FE	319,147	99.7500	324,188	325,000	322,181	0	2,018	0	0	5.500	6.830	JAJO	3,525	17,825	06/21/2023	04/20/2026
00253X-AB-7.	AADVANTAGE LOYALTY IP LTD.			1.	3.A FE	400,000	99.0000	396,000	400,000	396,000	6,000	0	0	0	5.750	5.750	JAJO	4,472	22,936	03/10/2021	04/20/2029
00287Y-BX-6.	ABBVIE INC.			1,2	1.G FE	1,787,573	92.7593	1,764,282	1,902,000	1,796,240	0	10,687	0	0	3.200	4.458	MN	6,763	39,072	05/28/2024	11/21/2029
00287Y-CA-5.	ABBVIE INC.			1,2	1.G FE	110,209	85.0418	106,302	125,000	110,545	0	336	0	0	4.050	5.174	MN	563	2,531	06/25/2024	11/21/2039
00388W-AJ-0.	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C.		2	1.D FE	454,085	90.6475	412,446	455,000	454,554	0	129	0	0	2.000	2.031	AO	1,567	9,100	04/20/2021	04/29/2028
00404A-AP-4.	ACADIA HEALTHCARE COMPANY INC.			1,2	4.A FE	222,451	93.0000	209,250	225,000	209,250	(6,002)	237	0	0	5.000	4.881	AO	2,375	11,250	12/13/2022	04/15/2029
00489L-AF-0.	ACRISURE LLC.			1,2	4.B FE	294,609	93.7500	304,688	325,000	297,485	0	2,876	0	0	4.250	6.632	FA	5,218	6,906	07/01/2024	02/15/2029
00489L-AL-7.	ACRISURE LLC.			1,2	4.B FE	332,250	102.8750	339,488	330,000	332,156	(75)	(18)	0	0	7.500	7.356	MN	3,163	7,703	12/09/2024	11/06/2030
00653V-AA-9.	ADAPTHEALTH LLC			1,2	4.A FE	1,138,634	98.0000	1,090,740	1,113,000	1,085,584	98,219	(4,285)	0	0	6.125	5.831	FA	28,405	58,218	07/10/2024	08/01/2028
00653V-AC-5.	ADAPTHEALTH LLC			1,2	4.A FE	522,425	98.7500	496,318	553,000	488,043	42,453	3,421	0	0	4.625	5.777	FA	10,657	22,686	05/24/2024	08/01/2029
00653V-AE-1.	ADAPTHEALTH LLC			1,2	4.A FE	189,000	90.5000	171,045	189,000	171,045	22,208	0	0	0	5.125	5.124	MS	3,229	9,685	08/12/2021	03/01/2030

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
00687Y-AA-3..	ADIENT GLOBAL HOLDINGS LTD.....	.C.	1,2	4 B FE		656,885	98,3840	673,930	685,000	665,144	2,901	7,100	0	0	4,875	6,334	FA	12,615	33,394	09/14/2022	08/15/2026
00687Y-AB-1..	ADIENT GLOBAL HOLDINGS LTD.....	.C.	1,2	3 B FE		175,000	101,0030	176,755	175,000	175,000	0	0	0	0	7,000	6,997	AO	2,586	12,250	02/28/2023	04/15/2028
00737W-AA-7..	ADTALEM GLOBAL EDUCATION INC.....		1,2	3 C FE		145,755	97,6250	154,248	158,000	149,314	0	2,358	0	0	5,500	7,485	MS	2,897	8,690	06/16/2023	03/01/2028
00774C-AB-3..	AECOM.....		1,2	3 B FE		572,775	98,8750	533,925	540,000	533,925	4,517	(5,192)	0	0	5,125	4,056	MS	8,149	27,675	06/16/2020	03/15/2027
00774M-AW-5..	AERCAP IRELAND CAPITAL DAC.....	.C.	1,2	2 A FE		149,727	92,5577	138,837	150,000	149,846	0	37	0	0	3,000	3,029	AO	775	4,500	10/21/2021	10/29/2028
00774M-AX-3..	AERCAP IRELAND CAPITAL DAC.....	.C.	1,2	2 A FE		264,840	86,9655	234,807	270,000	266,171	0	468	0	0	3,300	3,528	JJ	3,737	8,910	01/20/2022	01/30/2032
007866-AE-6..	AEROPUERTOS DOMINICANOS SIGLO XXI SA.....	.C.	1,2	3 B FE		1,002,480	102,2500	1,017,388	995,000	1,002,440	0	(40)	0	0	7,000	6,891	JD	193	33,084	11/06/2024	06/30/2034
	AEROPUERTO INTERNACIONAL DE TOCUMEN SA.....	.C.	1,2	2 C FE		1,017,633	72,0000	717,840	997,000	1,016,557	0	(358)	0	0	5,125	4,990	FA	19,871	51,096	08/09/2021	08/11/2061
007903-BF-3..	ADVANCED MICRO DEVICES INC.....		1,2	1 G FE		410,000	92,7960	380,464	410,000	410,000	0	0	0	0	3,924	3,924	JD	1,341	16,088	06/07/2022	06/01/2032
00790R-AA-2..	ADVANCED DRAINAGE SYSTEMS INC.....		1,2	3 C FE		63,596	97,7500	65,493	67,000	64,773	0	723	0	0	5,000	6,340	MS	847	3,350	05/10/2023	09/30/2027
00790R-AB-0..	ADVANCED DRAINAGE SYSTEMS INC.....		1,2	3 C FE		50,000	100,0000	50,000	50,000	50,000	0	0	0	0	6,375	6,375	JJ	1,470	3,188	06/02/2022	06/15/2030
007944-AF-8..	ADVENTIST HEALTH SYSTEM/WEST.....		1,2	2 A FE		1,981,200	90,8867	1,817,734	2,000,000	1,990,835	0	2,038	0	0	2,952	3,070	MS	19,680	59,040	12/12/2019	03/01/2029
00810G-AD-6..	AETHON UNITED BR LP.....		1,2	4 C FE		325,000	102,0000	331,500	325,000	325,000	0	0	0	0	7,500	7,500	AO	6,094	0	09/19/2024	10/01/2029
00846U-AN-1..	AGILENT TECHNOLOGIES INC.....		1,2	2 A FE		149,733	84,7160	127,074	150,000	149,829	0	25	0	0	2,300	2,320	MS	1,045	3,450	03/03/2021	03/12/2031
00973R-AN-3..	AKER BP ASA.....	.C.	1,2	2 B FE		697,837	93,8901	657,231	700,000	697,879	0	42	0	0	5,125	5,165	AO	8,969	0	09/24/2024	10/01/2034
010392-FU-7..	ALABAMA POWER CO.....		1,2	1 F FE		441,723	82,5777	437,662	530,000	443,853	0	2,130	0	0	1,450	4,736	MS	2,263	0	11/01/2024	09/15/2030
013092-AA-9..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		60,000	100,2500	60,150	60,000	60,000	0	0	0	0	7,500	7,495	MS	1,325	4,500	01/22/2019	03/15/2026
013092-AB-7..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		427,281	99,3750	423,338	426,000	423,172	352	(298)	0	0	5,875	5,738	FA	9,455	24,293	06/10/2024	02/15/2028
013092-AC-5..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		329,030	97,5000	317,850	326,000	317,850	3,684	(424)	0	0	4,625	4,478	JJ	6,952	15,078	02/07/2020	01/15/2027
013092-AF-8..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		71,000	97,3750	69,136	71,000	69,136	2,396	0	0	0	3,250	3,249	MS	679	2,308	08/11/2020	03/15/2026
013092-AG-6..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		321,898	91,0000	301,210	331,000	301,210	(236)	1,063	0	0	3,500	3,888	MS	3,411	11,585	10/28/2020	03/15/2029
01309Q-AA-6..	ALBERTSONS COMPANIES INC.....		1,2	3 B FE		308,048	101,1250	311,465	308,000	308,032	0	(9)	0	0	6,500	6,496	FA	7,563	20,020	02/07/2023	02/15/2028
015271-AV-1..	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2 A FE		133,109	77,0794	134,889	175,000	141,234	0	3,350	0	0	1,875	4,781	FA	1,367	3,281	06/23/2022	02/01/2033
015271-AW-9..	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2 A FE		169,475	79,4708	135,100	170,000	169,645	0	44	0	0	2,000	2,031	MN	406	3,400	02/03/2021	05/18/2032
015271-AY-5..	ALEXANDRIA REAL ESTATE EQUITIES INC.....		1,2	2 A FE		174,995	82,2739	176,889	215,000	176,648	0	1,653	0	0	2,950	5,440	MS	1,868	3,171	06/26/2024	03/15/2034
015823-A@-6..	ALGONQUIN GAS TRANSMISSION, LLC.....			1 G		2,300,000	101,1652	2,326,800	2,300,000	2,300,000	0	0	0	0	5,950	5,950	JJ	63,103	0	07/12/2024	07/15/2034
01609W-AY-8..	ALIBABA GROUP HOLDING LTD.....	.C.	1,2	1 E FE		1,312,863	67,9017	945,192	1,392,000	1,321,014	0	2,960	0	0	2,700	3,077	FA	14,825	37,584	04/08/2022	02/09/2041
01741R-AN-2..	ATI INC.....		1,2	4 A FE		116,500	102,8750	118,306	115,000	116,337	0	(163)	0	0	7,250	6,995	FA	3,150	6,577	02/20/2024	08/15/2030
018581-AP-3..	BREAD FINANCIAL HOLDINGS INC.....		1,2	3 C FE		557,200	107,1250	589,188	550,000	556,041	0	(1,158)	0	0	9,750	9,427	MS	15,790	39,176	01/19/2024	03/15/2029
01883L-AA-1..	ALLIANT HOLDINGS INTERMEDIATE LLC.....		1,2	5 B FE		86,343	99,0000	86,130	87,000	86,130	(279)	66	0	0	6,750	7,023	AO	1,240	2,936	09/12/2024	10/15/2027
01883L-AG-8..	ALLIANT HOLDINGS INTERMEDIATE LLC.....		1,2	4 B FE		225,835	98,5000	222,610	226,000	222,610	(3,229)	4	0	0	6,500	6,512	AO	4,162	0	11/20/2024	10/01/2031
019576-AB-3..	ALLIED UNIVERSAL HOLDCO LLC.....		1,2	5 B FE		567,186	100,3750	577,156	575,000	571,876	8,779	1,034	0	0	9,750	9,998	JJ	25,851	56,063	06/27/2019	07/15/2027
019576-AD-9..	ALLIED UNIVERSAL HOLDCO LLC.....		1,2	4 C FE		804,774	101,8750	809,906	795,000	802,515	(2,244)	(16)	0	0	7,875	7,618	FA	23,651	13,509	11/14/2024	02/15/2031
019579-AA-9..	ALLIED UNIVERSAL HOLDCO LLC.....		1,2	4 C FE		788,511	94,2500	772,850	820,000	767,020	18,677	3,732	0	0	4,625	5,652	JD	3,160	30,988	07/03/2024	06/01/2028
02128L-AC-0..	ALTA EQUIPMENT GROUP INC.....		1,2	4 C FE		115,574	95,3750	114,450	120,000	113,865	(2,086)	377	0	0	9,000	9,959	JD	900	5,280	08/08/2024	06/01/2029
02154C-AH-6..	ALTICE FINANCING SA.....	.C.	1,2	5 A FE		757,125	73,3750	642,031	875,000	642,031	(130,191)	15,097	0	0	5,750	8,906	FA	19,007	38,813	02/28/2024	08/15/2029
02156L-AA-9..	ALTICE FRANCE SA.....	.C.	1,2	5 B FE		216,750	80,5000	161,000	200,000	161,000	(19,602)	(2,398)	0	0	8,125	8,125	FA	6,771	16,250	09/14/2021	02/01/2027
02311F-AB-2..	AMAROK HOLDINGS LLC.....			2 C		953,691	106,1880	1,012,706	953,691	953,691	0	99	0	0	6,860	6,860	MJSD	18,673	96,140	03/10/2023	03/31/2038
02313S-CH-7..	AMAZON.COM INC.....		1,2	1 E FE		529,030	92,4890	490,192	530,000	529,261	0	87	0	0	3,600	3,622	AO	4,134	19,080	04/11/2022	04/13/2032
02352B-AA-3..	AMENTUM HOLDINGS INC.....		1,2	4 C FE		145,000	100,6250	145,906	145,000	145,000	0	0	0	0	7,250	7,251	FA	4,030	0	07/30/2024	08/01/2032
02352N-AA-7..	AMER SPORTS CO.....		1,2	3 C FE		543,308	101,1250	552,143	546,000	543,533	0	226	0	0	6,750	6,841	MS	12,285	19,963	08/19/2024	02/16/2031
023771-T3-2..	AMERICAN AIRLINES INC.....		1,2	3 C FE		150,000	102,2500	153,375	150,000	150,000	0	0	0	0	7,250	7,250	FA	4,108	10,875	02/08/2023	02/15/2028
	AMERICAN AXLE & MANUFACTURING INC.....		1,2	4 B FE		391,738	99,0000	396,000	400,000	396,000	(864)	1,252	0	0	6,500	6,883	AO	6,500	26,000	06/18/2020	04/01/2027
025816-DN-6..	AMERICAN EXPRESS CO.....		2,5	1 G FE		735,000	106,7621	784,701	735,000	735,000	0	0	0	0	6,489	6,492	AO	8,082	47,694	10/24/2023	10/30/2031
03027X-AM-2..	AMERICAN TOWER CORP.....		1,2	2 C FE		746,207	96,6867	681,641	705,000	716,759	0	(6,374)	0	0	3,125	2,170	JJ	10,159	22,031	03/09/2020	01/15/2027
03027X-AP-5..	AMERICAN TOWER CORP.....		1,2	2 C FE		750,659	96,8174	643,836	665,000	696,762	0	(13,558)	0	0	3,550	1,422	JJ	10,886	23,608	12/09/2020	07/15/2027
03027X-BS-8..	AMERICAN TOWER CORP.....		1,2	2 C FE		497,021	83,0336	489,898	590,000	512,079	0	9,407	0	0	2,300	4,559	MS	3,996	13,570	09/26/2023	09/15/2031

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
030288-AC-8.	AMERICAN TRANSMISSION SYSTEMS INC.			1, 2	1, 6 FE	401,066	84.8919	398,992	470,000	410,983	0	6,832	0	0	2.650	4.756	JJ	5,743	12,455	07/14/2023	01/15/2032
030288-AC-8.	AMERICAN TRANSMISSION COMPANY																				
030288P-HH-6.	LLC				1, F	1,000,000	90.4190	904,190	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	17,885	59,250	04/27/2018	07/18/2033
03040W-BA-2.	AMERICAN WATER CAPITAL CORP			1, 2	2, A FE	393,748	95.4145	376,887	395,000	394,038	0	107	0	0	4.450	4.489	JD	1,465	17,578	05/02/2022	06/01/2032
030981-AK-0.	AMERIGAS PARTNERS LP			1, 2	4, B FE	220,725	99.0000	215,820	218,000	215,820	2,270	(635)	0	0	5.500	5.203	MN	1,366	44,840	04/29/2020	05/20/2025
030981-AL-8.	AMERIGAS PARTNERS LP			1, 2	4, B FE	642,493	92.2500	579,330	628,000	579,330	(28,586)	(3,163)	0	0	5.750	5.597	MN	4,113	23,891	09/13/2024	05/20/2027
031100-NH-3.	AMETEK, INC				2, A	1,000,000	98.2100	982,100	1,000,000	1,000,000	0	0	0	0	4.320	4.320	N/A	2,160	43,200	12/11/2018	12/13/2027
031100-PQ-3.	AMETEK, INC				2, A	1,000,000	98.2100	982,100	1,000,000	1,000,000	0	0	0	0	4.320	4.320	N/A	2,160	43,200	01/14/2019	12/13/2027
031162-CW-8.	AMGEN INC			1, 2	2, A FE	1,099,425	84.8267	1,085,782	1,280,000	1,128,502	0	14,510	0	0	2.300	4.526	FA	10,304	22,310	08/09/2024	02/25/2031
031162-CZ-1.	AMGEN INC			1, 2	2, A FE	228,942	80.7735	242,321	300,000	237,755	0	7,042	0	0	2.000	5.609	JJ	2,767	6,000	09/26/2023	01/15/2032
031162-DE-7.	AMGEN INC			1, 2	2, A FE	44,890	88.5092	39,829	45,000	44,918	0	10	0	0	3.350	3.379	FA	540	1,508	02/17/2022	02/22/2032
031162-DH-0.	AMGEN INC			1, 2	2, A FE	288,477	95.9947	292,784	305,000	291,086	0	1,910	0	0	4.050	5.171	FA	4,564	8,201	05/28/2024	08/18/2029
031162-DQ-0.	AMGEN INC			1, 2	2, A FE	676,047	100.7234	674,847	670,000	674,881	0	(839)	0	0	5.250	5.083	MS	11,627	35,175	07/14/2023	03/02/2030
031921-AB-5.	AMWINS GROUP INC			1, 2	4, C FE	187,782	93.7500	187,500	200,000	187,500	(1,237)	955	0	0	4.875	6.333	JD	27	4,875	09/06/2024	06/30/2029
031921-AC-3.	AMWINS GROUP INC			1, 2	4, A FE	124,375	100.3750	125,469	125,000	124,461	0	86	0	0	6.375	6.496	FA	3,010	3,984	05/14/2024	06/15/2029
032095-AL-5.	AMPHENOL CORP			1, 2	2, A FE	129,524	83.9386	109,120	130,000	129,672	0	45	0	0	2.200	2.241	MS	842	2,860	09/07/2021	09/15/2031
032177-AH-0.	AMSTED INDUSTRIES INC			1, 2	3, C FE	453,156	99.0000	420,750	425,000	420,750	(1,231)	(3,019)	0	0	5.625	5.625	JJ	11,953	23,906	08/19/2020	07/01/2027
032177-AJ-6.	AMSTED INDUSTRIES INC			1, 2	3, C FE	706,348	94.0000	676,800	720,000	667,213	14,484	1,533	0	0	4.625	4.944	MN	4,255	33,300	07/12/2022	05/15/2030
03512T-AE-1.	ANGLOGOLD ASHANTI HOLDINGS PLC	C		1, 2	3, A FE	1,039,200	90.3845	903,845	1,000,000	903,845	41,693	(4,098)	0	0	3.750	3.249	A0	9,375	37,500	05/21/2021	10/01/2030
03512T-AF-8.	ANGLOGOLD ASHANTI HOLDINGS PLC	C		1, 2	3, A FE	1,047,270	92.0030	966,032	1,050,000	966,032	23,284	372	0	0	3.375	3.416	MN	5,906	35,438	10/27/2021	11/01/2028
03666H-AE-1.	ANTARES HOLDINGS LP			1, 2	2, B FE	1,386,084	94.3534	1,320,948	1,400,000	1,393,165	0	2,512	0	0	3.750	3.954	JJ	24,208	52,500	01/21/2022	07/15/2027
03674X-AQ-9.	ANTERO RESOURCES CORP			1, 2	3, A FE	290,063	102.3750	285,626	279,000	282,563	1,541	(1,916)	0	0	7.625	6.816	FA	8,864	21,274	04/12/2021	02/01/2029
036752-AB-9.	ELEVANCE HEALTH INC			1, 2	2, B FE	728,869	96.8214	687,432	710,000	717,149	0	(2,587)	0	0	3.650	3.247	JD	2,160	25,915	03/09/2020	12/01/2027
036752-AP-8.	ELEVANCE HEALTH INC			1, 2	2, B FE	333,710	85.5737	286,672	335,000	334,168	0	122	0	0	2.550	2.594	MS	2,515	8,543	03/08/2021	03/15/2031
036752-AT-0.	ELEVANCE HEALTH INC			1, 2	2, B FE	264,391	91.9969	243,792	265,000	264,533	0	53	0	0	4.100	4.128	MN	1,388	10,865	04/26/2022	05/15/2032
03690A-AD-8.	ANTERO MIDSTREAM PARTNERS LP			1, 2	3, C FE	378,000	99.3750	372,656	375,000	372,656	1,429	(960)	0	0	5.750	5.484	MS	7,188	21,563	11/10/2021	03/01/2027
03690A-AF-3.	ANTERO MIDSTREAM PARTNERS LP			1, 2	3, C FE	240,000	99.1250	237,900	240,000	237,900	1,500	0	0	0	5.750	5.749	JJ	6,363	13,800	06/25/2019	01/15/2028
03690A-AH-9.	ANTERO MIDSTREAM PARTNERS LP			1, 2	3, C FE	1,007,410	96.8750	986,188	1,018,000	981,232	5,508	1,679	0	0	5.375	5.599	JD	2,432	54,718	04/25/2023	06/15/2029
03690A-AK-2.	ANTERO MIDSTREAM PARTNERS LP			1, 2	3, C FE	408,999	100.7500	411,060	408,000	408,967	0	(32)	0	0	6.625	6.582	FA	11,263	14,641	06/03/2024	02/01/2032
03718N-AC-0.	ANTOFAGASTA PLC	C		1, 2	2, B FE	845,019	101.1478	859,756	850,000	845,264	0	245	0	0	6.250	6.330	MN	8,707	26,563	04/29/2024	05/02/2034
037389-BE-2.	AON CORP			1, 2	2, B FE	325,570	89.2101	297,962	334,000	327,651	0	956	0	0	2.800	3.159	MN	1,195	9,352	05/24/2022	05/15/2030
03740L-AC-6.	AON CORP			1, 2	2, B FE	332,056	84.8706	356,457	420,000	342,076	0	8,893	0	0	2.600	5.906	JD	880	10,920	11/13/2023	12/02/2031
03740L-AD-4.	AON CORP			1, 2	2, B FE	89,950	95.6256	86,063	90,000	89,986	0	6	0	0	2.850	2.857	MN	235	2,565	02/23/2022	05/28/2027
037735-CZ-8.	APPALACHIAN POWER CO			1, 2	2, A FE	1,986,740	86.7498	1,734,996	2,000,000	1,991,366	0	1,251	0	0	2.700	2.776	A0	13,500	54,000	03/12/2021	04/01/2031
037735-DA-2.	APPALACHIAN POWER CO			1, 2	2, A FE	897,633	94.3208	848,887	900,000	898,112	0	204	0	0	4.500	4.533	FA	16,875	40,500	07/28/2022	08/01/2032
037833-CJ-7.	APPLE INC			1, 2	1, B FE	1,199,340	97.9549	1,155,868	1,180,000	1,184,651	0	(2,378)	0	0	3.350	3.131	FA	15,592	39,530	01/10/2018	02/09/2027
037833-DU-1.	APPLE INC			1, 2	1, B FE	302,853	85.9861	262,258	305,000	303,807	0	211	0	0	1.650	1.727	MN	699	5,033	05/04/2020	05/11/2030
03842-BT-2.	AQUA PENNSYLVANIA, INC.				1, D	5,000,000	66.4780	3,323,900	5,000,000	5,000,000	0	0	0	0	3.390	3.390	N/A	84,750	169,500	12/20/2019	01/01/2052
03939C-AA-1.	ARCH CAPITAL FINANCE LLC			1, 2	1, G FE	272,320	98.8215	266,818	270,000	268,250	0	115	0	0	4.011	4.316	JD	481	10,830	05/28/2024	12/15/2026
03959K-AC-4.	ARCHROCK PARTNERS LP			1, 2	4, B FE	189,939	99.1250	180,408	182,000	180,408	3,035	(1,898)	0	0	6.250	5.116	A0	2,844	11,375	05/13/2021	04/01/2028
03959K-AD-2.	ARCHROCK PARTNERS LP			1, 2	4, B FE	225,000	99.7500	224,438	225,000	224,438	(563)	0	0	0	6.625	6.625	MS	5,176	0	08/12/2024	09/01/2032
03969A-AN-0.	ARDAGH PACKAGING FINANCE PLC	C		1, 2	5, C FE	164,708	88.0000	176,000	200,000	174,055	0	9,346	0	0	4.125	13.315	MN	1,054	8,250	04/26/2024	08/15/2026
03969A-AR-1.	ARDAGH PACKAGING FINANCE PLC	C		1, 2	6, FE	150,625	95.2500	135,563	245,000	135,563	(3,447)	0	49,336	0	5.250	(50,192)	MN	1,617	12,653	05/26/2020	08/15/2027
04010L-BD-4.	ARES CAPITAL CORP			1, 2	2, B FE	1,592,064	94.6944	1,515,110	1,600,000	1,596,242	0	1,456	0	0	2.875	2.975	JD	2,044	46,000	01/06/2022	06/15/2027
04016-AA-2.	ARGLASS YAMAMURA SE LLC				2, B PL	700,000	97.6097	683,268	700,000	700,000	0	0	0	0	6.100	6.102	N/A	3,677	42,700	05/26/2023	06/30/2035
04288B-AB-6.	ARSENAL AIC PARENT LLC			1, 2	4, A FE	232,136	103.5000	232,875	225,000	229,375	(2,625)	(136)	0	0	8.000	7.280	A0	4,500	9,133	11/14/2024	10/01/2030
04288B-AC-4.	ARSENAL AIC PARENT LLC			1, 2	4, C FE	240,725	111.5000	250,875	225,000	240,096	0	(629)	0	0	11.500	0.724	A0	6,469	27,541	07/30/2024	10/01/2031
04316J-AA-7.	ARTHUR J. GALLAGHER & CO			1, 2	2, B FE	298,704	83.2418	249,725	300,000	299,083	0	122	0	0	2.400	2.449	MN	1,040	7,200	11/02/2021	11/09/2031
04352E-AA-3.	ASCENSION HEALTH			1, 2	1, C FE	60,000	89.6391	53,783	60,000	60,000	0	0	0	0	2.532	2.532	MN	194	1,519	10/16/2019	11/15/2029
04364V-AR-4.	ASCENT RESOURCES UTICA HOLDINGS LLC			1, 2	4, A FE	262,701	101.7500	270,655	266,000	263,558	0	500	0	0	8.250	8.528	FA	9,144	21,945	04/27/2023	12/31/2028
04364V-AX-1.	ASCENT RESOURCES UTICA HOLDINGS LLC			1, 2	4, A FE	195,000	99.0000	193,050	195,000	193,050	(1,950)	0	0	0	6.625	6.625	A0	2,727	0	10/02/2024	10/15/2032
044209-AM-6.	ASHLAND INC			1, 2	3, A FE	586,650	103.8750	519,375	500,000	519,375	36,789	(2,414)	0	0	6.875	5.525	MN	4,392	34,375	06/05/2020	05/15/2043

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO		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	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
045086-AK-1	ASHTON WOODS USA LLC			1,2	3,C FE	95,096	99,7500	94,763	95,000	94,763	2,625	(12)	0	0	6,625	6,608	JJ	2,902	6,294	10/28/2020	01/15/2028
045086-AM-7	ASHTON WOODS USA LLC			1,2	3,C FE	399,625	91,7500	367,000	400,000	367,000	7,957	43	0	0	4,625	4,639	FA	7,708	18,500	07/22/2021	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC			1,2	3,C FE	395,625	90,5000	362,000	400,000	362,000	5,516	484	0	0	4,625	4,785	A0	4,625	18,500	01/20/2022	04/01/2030
04650N-AB-0	AT&T INC.			1	2,B FE	31,941	96,5920	28,978	30,000	31,472	0	(61)	0	0	5,350	4,898	MS	535	1,605	06/26/2017	09/01/2040
048303-CJ-8	ATLANTIC CITY ELECTRIC CO.			1,2	1,F FE	129,930	85,2213	110,788	130,000	129,956	0	7	0	0	2,300	2,306	MS	880	2,990	03/03/2021	03/15/2031
049362-AA-4	ATLAS LUXCO 4 SARL			1,2	4,C FE	357,190	94,0549	380,922	405,000	360,709	7,288	7,502	0	0	4,625	7,191	JD	1,561	18,731	10/11/2022	06/01/2028
049560-AT-2	ATMOS ENERGY CORP.			1,2	1,G FE	59,530	82,3213	49,393	60,000	59,715	0	45	0	0	1,500	1,583	JJ	415	900	10/05/2020	01/15/2031
052769-AE-6	AUTODESK INC.			1,2	2,A FE	499,963	96,9418	484,709	500,000	499,982	0	(2)	0	0	3,500	3,500	JD	778	17,500	10/17/2017	06/15/2027
053484-AC-5	AVALONBAY COMMUNITIES INC.			1,2	1,G FE	458,702	89,3238	428,754	480,000	467,312	0	3,041	0	0	1,900	2,615	JD	760	9,120	02/04/2022	12/01/2028
05368V-AA-4	AVIENT CORP.			1,2	3,C FE	231,824	102,2500	232,108	227,000	231,394	0	(430)	0	0	7,125	6,704	FA	6,739	8,087	04/08/2024	08/01/2030
05368V-AB-2	AVIENT CORP.			1,2	3,C FE	115,000	98,7500	113,563	115,000	113,563	(1,438)	0	0	0	6,250	6,248	MN	2,036	0	09/05/2024	11/01/2031
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	4,A FE	255,663	97,5000	250,575	257,000	249,180	2,235	515	0	0	5,750	6,097	JJ	6,814	12,190	02/23/2024	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC			1,2	4,A FE	288,750	97,5000	268,125	275,000	268,125	4,897	(2,147)	0	0	5,750	5,750	JJ	7,291	15,813	06/14/2021	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1,2	4,A FE	712,031	93,2500	722,688	775,000	717,673	0	5,642	0	0	5,375	7,476	MS	13,885	20,828	07/09/2024	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC			1,2	4,A FE	436,966	93,0000	418,500	450,000	418,500	(398)	1,932	0	0	4,750	5,580	A0	5,344	16,625	05/09/2024	04/01/2028
053773-BH-9	AVIS BUDGET CAR RENTAL LLC			1,2	4,A FE	282,619	102,2500	289,368	283,000	282,702	0	83	0	0	8,000	8,025	MN	2,893	22,200	01/31/2024	02/15/2031
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC			1,2	4,A FE	4,000	102,2500	4,090	4,000	4,000	0	0	0	0	8,250	8,254	JJ	99	0	09/10/2024	01/15/2030
05480A-AA-3	AZORRA FINANCE LTD.	C		1,2	4,B FE	250,899	98,8750	247,188	250,000	247,188	(3,705)	(6)	0	0	7,750	7,666	A0	3,929	0	12/10/2024	04/15/2030
05508W-AB-1	B&G FOODS INC.			1,2	5,B FE	673,688	95,0000	617,500	650,000	617,500	38,460	(8,398)	0	0	5,250	3,898	MS	10,048	34,125	05/12/2021	09/15/2027
05508W-AC-9	B&G FOODS INC.			1,2	4,A FE	642,773	102,5000	640,625	625,000	638,264	(2,672)	(1,837)	0	0	8,000	7,351	MS	14,722	30,633	06/27/2024	09/15/2028
05523R-AJ-6	BAE SYSTEMS PLC	C		1,2	2,A FE	537,392	100,1652	540,892	540,000	537,722	0	330	0	0	5,125	5,237	MS	7,303	13,838	05/28/2024	03/26/2029
055262-B#-5	BASF SE	C			1,G FE	2,400,000	100,2505	2,406,013	2,400,000	2,400,000	0	0	0	0	5,520	5,520	N/A	63,296	66,240	01/09/2024	01/09/2030
055451-BE-7	BHP BILLITON FINANCE (USA) LTD.	C		1,2	1,G FE	887,003	100,1701	896,522	895,000	887,682	0	566	0	0	5,250	5,369	MS	14,749	37,931	05/28/2024	09/08/2033
05565E-AY-1	BMW US CAPITAL LLC			1,2	1,F FE	1,998,340	96,2930	1,925,860	2,000,000	1,999,435	0	159	0	0	3,750	3,759	A0	16,458	75,000	04/05/2018	04/12/2028
05581K-AF-8	BNP PARIBAS SA	C		2	1,E FE	198,285	100,2103	200,421	200,000	198,519	0	234	0	0	5,335	5,524	JD	563	10,670	05/28/2024	06/12/2029
05583J-AG-7	BPCE SA	C			2,A FE	758,992	99,8755	803,998	805,000	803,882	0	31,086	0	0	2,375	6,433	JJ	8,869	19,119	07/14/2023	01/14/2025
05583J-AH-5	BPCE SA	C		2,5	2,A FE	828,357	97,3298	856,502	880,000	850,566	0	22,209	0	0	1,652	4,299	A0	3,432	7,269	05/28/2024	10/06/2026
05583J-AK-8	BPCE SA	C		2,5	2,A FE	345,000	94,5357	326,148	345,000	345,000	0	0	0	0	2,045	2,045	A0	1,411	7,055	10/12/2021	10/19/2027
05682*-AF-1	BAIN CAPITAL HOLDINGS, LP				1,D	2,000,000	78,7700	1,575,400	2,000,000	2,000,000	0	0	0	0	3,330	3,330	N/A	14,060	66,600	04/19/2022	04/15/2037
05682*-AG-9	BAIN CAPITAL HOLDINGS LP				1,D	1,000,000	76,5070	765,070	1,000,000	1,000,000	0	0	0	0	3,720	3,720	A0	7,853	37,200	04/07/2022	04/15/2042
058498-AW-6	BALL CORP.			1,2	3,A FE	421,666	85,3750	361,990	424,000	361,990	(763)	233	0	0	2,875	2,941	FA	4,605	12,190	02/09/2021	08/15/2030
058498-AY-2	BALL CORP.			1,2	3,A FE	81,000	102,1250	82,721	81,000	81,000	0	0	0	0	6,875	6,879	JJ	2,784	5,569	11/09/2022	03/15/2028
05890M-AB-9	BANCO DE CREDITO E INVERSIONES			1,2	1,G FE	1,051,362	84,5960	904,331	1,069,000	1,056,447	0	1,643	0	0	2,875	3,068	A0	6,574	30,734	10/26/2021	10/14/2031
05890P-AC-0	BANCO DE CREDITO E INVERSIONES			2	3,A FE	898,026	104,5000	889,295	851,000	889,295	(7,518)	(1,213)	0	0	8,750	7,207	FA	29,578	0	11/08/2024	12/29/2049
05964H-AL-9	BANCO SANTANDER SA	C			2,A FE	1,500,000	96,0527	1,440,791	1,500,000	1,500,000	0	0	0	0	1,849	1,849	MS	7,396	27,735	03/23/2021	03/25/2026
05964H-AM-7	BANCO SANTANDER SA	C			2,A FE	200,000	86,8648	173,730	200,000	200,000	0	0	0	0	2,958	2,958	MS	1,578	5,916	03/23/2021	03/25/2031
05964H-BG-9	BANCO SANTANDER SA	C			1,F FE	1,996,890	99,8079	1,996,158	2,000,000	1,997,061	0	171	0	0	5,439	5,466	JJ	50,160	0	07/09/2024	07/15/2031
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	C		1,2	2,C FE	1,387,949	97,5569	1,314,091	1,347,000	1,387,218	0	(731)	0	0	7,250	6,934	JJ	27,941	0	09/18/2024	01/31/2041
059895-AW-2	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C		1,2	2,A FE	1,344,506	100,4520	1,356,102	1,350,000	1,345,780	0	1,002	0	0	5,300	5,394	MS	19,875	71,550	09/14/2023	09/21/2028
06051G-FL-8	BANK OF AMERICA CORP				1,G FE	509,914	99,1280	520,422	525,000	513,500	0	3,587	0	0	4,250	5,543	A0	4,277	11,156	05/28/2024	10/22/2026
06051G-FM-FM																					

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation 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					Fair Value	Fair Value																
06051G-JT-7..	BANK OF AMERICA CORP			1,2,5	1,6 FE	110,000	85.5007	94,051	110,000	110,000	0	0	0	0	2,687	2,687	AO	567	2,956	04/16/2021	04/22/2032			
06051G-JZ-3..	BANK OF AMERICA CORP			1,2,5	1,6 FE	130,000	90.5939	117,772	130,000	130,000	0	0	0	0	2,087	2,087	JD	128	2,713	06/07/2021	06/14/2029			
06051G-KA-6..	BANK OF AMERICA CORP			1,2,5	1,6 FE	597,784	83.4544	609,217	730,000	617,887	0	13,884	0	0	2,299	4,778	JJ	7,459	16,783	07/14/2023	07/21/2032			
06051G-KD-0..	BANK OF AMERICA CORP			1,2	1,6 FE	195,000	84.2956	164,376	195,000	195,000	0	0	0	0	2,572	2,572	AO	989	5,015	10/15/2021	10/20/2032			
06051G-KK-4..	BANK OF AMERICA CORP			1,2,5	1,6 FE	1,964,870	85.9846	1,921,756	2,235,000	1,998,448	0	21,367	0	0	2,972	4,511	FA	27,123	57,805	08/05/2024	02/04/2033			
06051G-KQ-1..	BANK OF AMERICA CORP			1,2,5	1,6 FE	210,000	94.5985	198,657	210,000	210,000	0	0	0	0	4,571	4,572	AO	1,707	9,599	04/21/2022	04/27/2033			
06051G-LC-1..	BANK OF AMERICA CORP			1,2,5	1,6 FE	30,000	103.4817	31,045	30,000	30,000	0	0	0	0	6,204	6,207	MN	264	1,861	11/07/2022	11/10/2028			
06051G-LH-0..	BANK OF AMERICA CORP			1,2,5	1,6 FE	2,036,900	99.3486	1,986,972	2,000,000	2,035,654	0	(1,246)	0	0	5,288	5,023	AO	19,389	52,880	08/02/2024	04/25/2034			
06051G-LS-6..	BANK OF AMERICA CORP			1,2,5	1,6 FE	3,386,130	102.4879	3,382,101	3,300,000	3,370,509	0	(15,621)	0	0	5,819	5,177	MS	56,541	192,027	01/23/2024	09/15/2029			
06326B-AA-7..	BANK LEUMI LE ISRAEL BM	D		2	2,6 FE	995,856	95.7471	935,449	977,000	982,009	0	(4,525)	0	0	3,275	2,787	JJ	13,510	31,997	08/17/2021	01/29/2031			
06406R-AD-9..	BANK OF NEW YORK MELLON CORP			2	1,6 FE	285,076	96.9865	257,014	265,000	271,461	0	(2,947)	0	0	3,250	2,071	MN	1,077	8,613	03/11/2020	05/16/2027			
06406R-BC-0..	BANK OF NEW YORK MELLON CORP			2	1,6 FE	999,860	99.6536	996,536	1,000,000	999,985	0	48	0	0	3,350	3,355	AO	6,142	33,500	04/20/2022	04/25/2025			
06406R-BK-2..	BANK OF NEW YORK MELLON CORP			2,5	1,6 FE	1,478,779	98.5596	1,473,466	1,495,000	1,479,337	0	558	0	0	4,596	4,816	JJ	29,584	0	11/01/2024	07/26/2030			
06654D-AF-4..	BANNER HEALTH			1,2	1,6 FE	507,000	83.9572	425,663	507,000	507,000	0	0	0	0	2,480	2,480	JJ	6,287	12,574	10/21/2021	01/01/2032			
06738E-BD-6..	BARCLAYS PLC	C		1,2,5	2,6 FE	510,316	99.2039	520,820	525,000	511,889	0	1,573	0	0	4,972	5,628	MN	3,263	13,052	05/28/2024	05/16/2029			
06738E-BM-6..	BARCLAYS PLC	C		1,2	2,6 FE	1,485,000	86.6000	1,286,010	1,485,000	1,485,000	0	0	0	0	2,645	2,645	JD	764	39,278	06/17/2020	06/24/2031			
06738E-BV-6..	BARCLAYS PLC	C		1,2	2,6 FE	236,577	84.3751	253,125	300,000	244,708	0	5,380	0	0	2,894	5,840	MN	892	8,682	06/15/2023	11/24/2032			
06738E-BY-0..	BARCLAYS PLC	C		1,2	2,6 FE	1,000,000	100.9894	1,009,894	1,000,000	1,000,000	0	0	0	0	5,501	5,499	FA	21,698	55,010	08/02/2022	08/09/2028			
06738E-CC-7..	BARCLAYS PLC	C		1,2	2,6 FE	200,000	101.8143	203,629	200,000	200,000	0	0	0	0	7,325	7,316	MN	2,401	14,650	10/27/2022	11/02/2026			
06738E-CG-8..	BARCLAYS PLC	C		1,2,5	2,6 FE	2,535,504	102.3653	2,456,767	2,400,000	2,530,727	0	(4,777)	0	0	6,224	5,405	MN	21,577	74,688	08/02/2024	05/09/2034			
06738E-CJ-2..	BARCLAYS PLC	C		1,2,5	2,6 FE	268,625	102.2909	271,071	265,000	267,748	0	(876)	0	0	6,496	5,844	MS	5,164	8,607	05/28/2024	09/13/2027			
06769Q-AA-8..	ST BARNABAS HEALTH SYSTEM INC.			1	1,6 FE	850,455	98.8153	889,338	900,000	886,025	0	4,348	0	0	4,000	4,573	JJ	18,000	36,000	06/26/2017	07/01/2028			
071734-AD-9..	BAUSCH HEALTH COMPANIES INC.			1,2	6, FE	53,550	70.5000	98,700	140,000	75,293	0	11,397	0	0	7,000	31,857	JJ	4,519	9,800	09/17/2020	01/15/2028			
071734-AH-0..	BAUSCH HEALTH COMPANIES INC.			1,2	6, FE	43,955	67.0000	79,060	118,000	63,387	243	10,044	0	0	5,000	28,631	JJ	2,475	5,900	04/28/2022	01/30/2028			
071734-AJ-6..	BAUSCH HEALTH COMPANIES INC.			1,2	6, FE	465,998	54.2500	678,668	1,251,000	590,345	0	62,701	0	0	5,250	23,667	JJ	27,548	65,678	11/30/2021	01/30/2030			
071734-AL-1..	BAUSCH HEALTH COMPANIES INC.			1,2	6, FE	454,250	52.2500	600,875	1,150,000	546,744	6,246	45,998	0	0	5,250	20,789	FA	22,808	60,375	04/07/2021	02/15/2031			
071734-AM-9..	BAUSCH HEALTH COMPANIES INC.			1,2	6, FE	130,375	58.5000	204,750	350,000	174,253	547	22,331	0	0	5,000	25,342	FA	6,611	17,500	11/24/2021	02/15/2029			
071734-AN-7..	BAUSCH HEALTH COMPANIES INC.			1,2	5,6 FE	442,500	80.0000	480,000	600,000	454,896	0	12,396	0	0	4,875	13,989	JD	2,438	17,063	10/11/2024	06/01/2028			
071813-BY-4..	BAXTER INTERNATIONAL INC.			1,2	2,6 FE	209,225	94.0055	197,412	210,000	209,563	0	74	0	0	3,950	3,994	AO	2,074	8,295	03/24/2020	04/01/2030			
07274E-AJ-2..	BAYER US FINANCE LLC			1,2	2,6 FE	1,605,680	101.7814	1,628,502	1,600,000	1,604,468	0	(998)	0	0	6,250	6,171	JJ	44,444	66,667	11/17/2023	01/21/2029			
073096-AQ-8..	BAYPORT POLYMERS LLC			1	1,6 FE	6,500,000	98.4318	6,436,477	6,500,000	6,500,000	0	0	0	0	4,890	4,890	FA	120,077	317,850	02/15/2023	02/15/2030			
07336U-AC-7..	BBVA MEXICO SA	C		1,2	1,6 FE	1,117,424	97.7507	1,094,808	1,120,000	1,117,567	0	143	0	0	5,250	5,303	MS	18,130	0	09/03/2024	09/10/2029			
073685-AK-5..	BEACON ROOFING SUPPLY INC.			1,2	3,6 FE	100,000	101.5000	101,500	100,000	100,000	0	0	0	0	6,500	6,503	FA	2,708	6,518	07/17/2023	08/01/2030			
07556Q-BR-5..	BEAZER HOMES USA INC.			1,2	4,6 FE	884,031	98.5000	861,875	875,000	859,900	17,080	(1,502)	0	0	5,875	5,712	AO	10,852	51,406	08/24/2022	10/15/2027			
07556Q-BT-1..	BEAZER HOMES USA INC.			1,2	4,6 FE	747,732	100.7500	703,235	698,000	702,852	9,679	(8,085)	0	0	7,250	6,028	AO	10,683	49,663	06/11/2024	10/15/2029			
07556Q-BU-8..	BEAZER HOMES USA INC.			1,2	4,6 FE	653,400	100.6250	656,075	652,000	653,102	(240)	(57)	0	0	7,500	7,458	MS	14,398	24,450	06/03/2024	03/15/2031			
075887-CJ-6..	BECTON DICKINSON AND CO.			1,2	2,6 FE	436,997	89.2290	383,685	430,000	433,066	0	(728)	0	0	2,823	2,638	MN	1,382	12,139	09/26/2023	05/20/2030			
075887-CL-1..	BECTON DICKINSON AND CO.			1,2	2,6 FE	330,006	82.9577	331,831	400,000	345,344	0	7,590	0	0	1,957	4,540	FA	3,044	7,828	03/16/2023	02/11/2031			
0778FP-AG-4..	CANADA OR BELL			1,2	2,6 FE	383,310	81.2922	312,975	385,000	383,817	0	152	0	0	2,150	2,197	FA	3,127	8,278	08/09/2021	02/15/2032			

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest						Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
1248EP-CN-1	CCO HOLDINGS LLC			1,2	4 A FE	890,633	85,8750	830,411	967,000	816,703	1,413	5,720	0	0	4,500	5,674	MN	7,253	41,355	10/29/2024	05/01/2032
1248EP-CQ-4	CCO HOLDINGS LLC			1,2	4 A FE	155,000	87,5000	135,625	155,000	135,625	(194)	0	0	0	4,750	4,750	FA	3,068	7,363	01/13/2022	02/01/2032
12511V-AA-6	CHURCHILL DOWNS INC			1,2	4 A FE	477,525	97,7500	479,953	491,000	475,865	0	1,710	0	0	5,750	6,266	A0	7,058	28,233	01/22/2024	04/01/2030
12513G-BF-5	CDW LLC			1,2	2 C FE	123,000	92,3750	113,621	123,000	123,000	10,455	0	0	0	3,250	3,250	FA	1,510	3,998	08/10/2020	02/15/2029
12513G-BG-3	CDW LLC			1,2	2 C FE	994,717	95,9072	1,007,026	1,050,000	1,007,747	17,775	12,373	0	0	2,670	4,886	JD	2,336	28,035	05/28/2024	12/01/2026
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5 A FE	133,000	95,7500	127,348	133,000	127,348	4,323	0	0	0	5,625	5,623	MS	2,203	7,481	12/11/2020	03/15/2027
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5 A FE	96,764	82,0000	79,540	97,000	79,540	(993)	23	0	0	5,250	5,282	MN	651	5,093	01/21/2022	05/15/2030
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5 A FE	266,068	102,8750	260,274	253,000	259,862	(5,745)	(461)	0	0	10,875	9,820	FA	10,394	11,402	09/05/2024	01/15/2032
125523-AH-3	CIGNA GROUP			1,2	2 A FE	618,510	98,0100	602,762	615,000	612,385	0	(951)	0	0	4,375	4,446	A0	5,680	17,500	05/28/2024	10/15/2028
125523-CB-4	CIGNA GROUP			1,2	2 A FE	492,580	97,0365	509,442	525,000	504,536	0	8,723	0	0	3,400	5,333	MS	5,950	17,850	08/14/2023	03/01/2027
125523-CM-0	CIGNA GROUP			1,2	2 A FE	198,933	84,4600	177,366	210,000	202,139	0	1,137	0	0	2,375	3,042	MS	1,469	4,988	02/04/2022	03/15/2031
12570F-AB-7	CK HUTCHISON INTERNATIONAL (23) LTD	C		1,2	1 F FE	1,438,223	97,2212	1,404,846	1,445,000	1,439,155	0	558	0	0	4,875	4,935	A0	13,697	70,444	04/18/2023	04/21/2033
125896-BR-0	CMS ENERGY CORP			1,2	2 B FE	381,806	96,1244	374,885	390,000	384,057	0	1,587	0	0	2,950	3,693	FA	4,346	9,956	05/28/2024	02/15/2027
125896-BS-8	CMS ENERGY CORP			1,2	2 B FE	71,090	96,7294	71,677	75,000	71,677	0	677	0	0	3,450	5,231	FA	978	1,294	05/28/2024	08/15/2027
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC CBL & ASSOCIATES LIMITED PARTNERSHIP			1,2	2 B FE	437,356	101,0455	444,600	440,000	437,902	0	449	0	0	5,500	5,634	JJ	11,361	20,099	09/11/2023	01/12/2029
125ESC-AE-3	CSC HOLDINGS LLC			1	6 FE	0	0,0000	0	581,000	0	0	0	0	0	0,000	0,000	N/A	0	0	03/07/2022	12/01/2023
126307-AQ-0	CSC HOLDINGS LLC			1,2	5 A FE	241,800	89,3750	277,063	310,000	253,502	0	11,702	0	0	5,500	15,258	A0	3,599	8,525	06/03/2024	04/15/2027
126307-AS-6	CSC HOLDINGS LLC			1,2	5 A FE	188,750	86,0000	215,000	250,000	188,750	33,448	(547)	64,151	0	5,375	14,347	FA	5,599	13,438	01/21/2022	02/01/2028
126307-BA-4	CSC HOLDINGS LLC			1,2	6 FE	140,225	56,0000	198,800	355,000	146,530	0	6,305	0	0	5,750	28,332	JJ	9,412	0	09/03/2024	01/15/2030
126307-BB-2	CSC HOLDINGS LLC			1,2	5 A FE	165,148	72,5000	163,125	225,000	163,125	(8,305)	6,282	0	0	4,125	9,477	JD	773	9,281	01/11/2024	12/01/2030
126307-BD-8	CSC HOLDINGS LLC			1,2	6 FE	551,000	52,5000	798,000	1,520,000	551,000	0	13,468	166,498	0	4,625	14,635	JD	5,858	47,175	06/04/2024	12/01/2030
126307-BF-3	CSC HOLDINGS LLC			1,2	5 A FE	124,500	70,5000	141,000	200,000	124,500	6,279	2,606	29,384	0	3,375	11,726	FA	2,550	6,750	10/26/2022	02/15/2031
126307-BH-9	CSC HOLDINGS LLC			1,2	5 A FE	300,485	72,0000	318,240	442,000	302,585	46,018	6,172	72,215	0	4,500	(0,604)	MN	2,542	19,890	12/05/2023	11/15/2031
12653C-AL-2	CNX RESOURCES CORP			1,2	4 A FE	115,000	101,6250	116,869	115,000	115,000	0	0	0	0	7,250	7,250	MS	2,779	4,354	02/12/2024	03/01/2032
126650-CL-2	CVS HEALTH CORP			1,2	2 C FE	48,997	99,2546	49,627	50,000	49,510	0	514	0	0	3,875	5,706	JJ	866	969	05/28/2024	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2 C FE	239,260	96,9932	223,084	230,000	231,902	0	(1,593)	0	0	2,875	2,154	JD	551	6,613	03/09/2020	06/01/2026
126650-DJ-6	CVS HEALTH CORP			1,2	2 C FE	1,845,875	91,5917	1,694,446	1,850,000	1,847,590	0	409	0	0	3,750	3,778	A0	17,344	69,375	03/26/2020	04/01/2030
126650-DN-7	CVS HEALTH CORP			1,2	2 C FE	368,915	81,2226	365,502	450,000	391,610	0	8,951	0	0	1,750	4,372	FA	2,844	7,875	05/13/2022	08/21/2030
126650-DR-8	CVS HEALTH CORP			1,2	2 C FE	622,194	79,6601	609,400	765,000	641,373	0	13,932	0	0	2,125	4,954	MS	4,787	15,353	08/05/2024	09/15/2031
126650-ED-8	CVS HEALTH CORP			1,2	2 C FE	190,621	98,3660	186,895	190,000	190,621	0	(1)	0	0	5,700	5,655	JD	903	6,077	06/26/2024	06/01/2034
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC			1,2	4 B FE	640,438	93,5000	593,725	635,000	593,725	37,782	(1,270)	7,245	0	3,875	3,196	MS	7,245	24,606	02/11/2021	09/15/2027
127097-EH-6	COTERRA ENERGY INC			2	B	1,000,000	97,9130	979,130	1,000,000	1,000,000	0	0	0	0	3,770	3,769	MS	10,786	37,700	09/18/2014	09/18/2026
12737H-AC-5	CSFV CORE II, LLC			1	G	1,000,000	88,5220	885,220	1,000,000	1,000,000	0	0	0	0	3,800	3,800	N/A	9,500	38,000	04/20/2022	04/01/2032
12769G-AA-8	CAESARS ENTERTAINMENT INC			1,2	4 C FE	734,991	93,3750	786,218	842,000	755,542	304	12,683	0	0	4,625	7,185	A0	8,221	33,161	06/03/2024	10/15/2029
12769G-AB-6	CAESARS ENTERTAINMENT INC			1,2	3 C FE	775,606	101,5000	787,640	776,000	774,944	(905)	206	0	0	7,000	7,002	FA	20,521	51,695	08/13/2024	02/15/2030
12769G-AC-4	CAESARS ENTERTAINMENT INC			1,2	3 C FE	440,000	100,1250	440,550	440,000	440,000	0	0	0	0	6,500	6,500	FA	10,804	15,015	01/24/2024	02/15/2032
12803R-AB-0	CAIXABANK SA	C		2,5	2 B FE	592,759	102,5670	605,145	590,000	592,097	0	(662)	0	0	6,684	6,459	MS	11,831	31,916	05/28/2024	09/13/2027
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY				1 D	1,000,000	58,5390	585,390	1,000,000	1,000,000	0	0	0	0	3,020	3,020	N/A	4,194	30,200	05/11/2021	05/11/2061
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY				1 D	1,000,000	94,4540	944,540	1,000,000	1,000,000	0	0	0	0	3,400	3,400	N/A	1,889	34,000	06/11/2019	06/11/2029
131347-CK-0	CALPINE CORP			1,2	3 B FE	42,743	99,9800	40,992	41,000	40,992	706	(151)	0	0	5,250	5,250	JD	179	2,740	07/28/2020	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3 B FE	544,586	95,7500	519,923	543,000	519,923	4,672	(600)	0	0	4,500	4,397	FA	9,231	24,435	08/04/2020	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4 B FE	821,555	96,7500	822,375	850,000	817,163	5,694	3,968	0	0	5,125	5,715	MS	12,827	43,563	03/03/2022	03/15/2028
131347-CP-9	CALPINE CORP			1,2	4 B FE	675,000	94,1250	635,344	675,000	635,344	10,125	0	0	0	4,625	4,624	FA	13,008	31,219	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP			1,2	4 B FE	1,689,497	93,6250	1,529,833	1,634,000	1,529,833	40,889	(6,167)	0	0	5,000	4,500	FA	34,042	81,700	04/16/2021	02/01/2031
131347-CR-5	CALPINE CORP			1,2	3 B FE	623,758	89,3750	670,313	750,000	646,687	0	12,054	0	0	3,750	6,496	MS	9,375	24,375	06/03/2024	03/01/2031
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1 G FE	184,869	89,6250	165,806	185,000	184,928	0	12	0	0	2,800	2,808	MN	662	5,180	04/16/2020	05/15/2030
13323A-AB-6	CAMELOT FINANCE SA	C		1,2	4 A FE	725,970	96,8444	774,755	800,000	764,073	0	17,780	0	0	4,500	7,162	MN	6,000	36,000	10/07/2022	11/01/2026
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC			1,2	4 B FE	537,720	95,7500	557,265	582,000	548,690	(999)	5,349	0	0	8,750	10,651	JJ	23,482	33,425	12/18/2024	08/01/2028
133434-AA-8	CAMERON LNG LLC			1,2	1 G FE	4,738,315	87,0790	4,136,253	4,750,000	4,742,944	0	966	0	0	2,902	2,927	JJ	63,562	137,845	12/20/2019	07/15/2031
136375-DC-3	CANADIAN NATIONAL RAILWAY CO			1,2	1 G FE	293,838	92,0992	271,693	295,000	294,078	0	103	0	0	3,850	3,898	FA	4,606	11,358	08/02/2022	08/05/2032

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
13648T-AA-5..	CANADIAN PACIFIC RAILWAY CO.			1.2	2 A FE	124,753	86,7203	108,400	125,000	124,867	.0	.24	0	.0	2.050	2.072	MS	.826	2,563	03/03/2020	03/05/2030
13648T-AC-1..	CANADIAN PACIFIC RAILWAY CO.			1.2	2 B FE	274,764	91,3242	251,142	275,000	274,877	.0	.23	0	.0	2.875	2.885	MN	1,010	7,906	11/14/2019	11/15/2029
14040H-CV-5..	CAPITAL ONE FINANCIAL CORP.			2.5	2 B FE	340,000	99,5024	338,308	340,000	340,000	.0	.0	0	.0	5.247	5.249	JJ	7,681	17,840	07/25/2022	07/26/2030
14040H-CX-1..	CAPITAL ONE FINANCIAL CORP.			2.5	2 B FE	1,600,000	100,6726	1,610,762	1,600,000	1,600,000	.0	.0	0	.0	5.468	5.471	FA	36,453	87,488	01/25/2023	02/01/2029
14040H-DC-6..	CAPITAL ONE FINANCIAL CORP.			2.5	2 B FE	326,127	109,8761	346,110	315,000	325,266	.0	(.861)	0	.0	7.624	6.923	AO	4,069	19,400	05/28/2024	10/30/2031
141781-BQ-6..	CARGILL INC.			1.2	1 F FE	139,936	82,3449	115,283	140,000	139,960	.0	.6	0	.0	1.700	1.705	FA	.985	2,380	01/28/2021	02/02/2031
141781-BV-5..	CARGILL INC.			1.2	1 F FE	666,456	97,7535	654,948	670,000	668,285	.0	.701	0	.0	3.625	3.742	AO	4,655	24,288	04/19/2022	04/22/2027
142339-AL-4..	CARLISLE COMPANIES INC. CARLYLE FINANCE SUBSIDIARY LLC			1.2	2 B FE	228,896	81,1696	186,690	230,000	229,218	.0	.100	0	.0	2.200	2.252	MS	1,687	5,060	09/14/2021	03/01/2032
14314D-AA-1..	LLC			1.2	1 G FE	499,205	93,1903	465,952	500,000	499,604	.0	.76	0	.0	3.500	3.518	MS	4,958	17,500	09/05/2019	09/19/2029
143658-BL-5..	CARNIVAL CORP.			1.2	4 B FE	68,200	100,0000	88,000	88,000	80,515	.0	5,481	0	.0	7.625	15.953	MS	2,237	6,710	11/20/2020	03/01/2026
143658-BN-1..	CARNIVAL CORP.			1.2	4 B FE	1,697,537	99,7500	1,845,375	1,850,000	1,753,945	.0	39,044	0	.0	5.750	8.429	MS	35,458	106,375	07/19/2023	03/01/2027
143658-BQ-4..	CARNIVAL CORP.			1.2	3 A FE	652,329	94,7500	663,250	700,000	656,695	(2,239)	6,389	0	.0	4.000	5.836	FA	11,667	16,000	07/26/2024	08/01/2028
143658-BS-0..	CARNIVAL CORP.			1.2	4 B FE	140,281	106,7500	163,328	153,000	142,684	.0	1,254	0	.0	10.500	12.224	JD	1,339	16,065	10/18/2023	06/01/2030
143658-BW-1..	CARNIVAL CORP.			1.2	3 A FE	28,000	104,0000	29,120	28,000	28,000	.0	.0	0	.0	7.000	7.000	FA	.740	1,998	08/01/2023	08/15/2029
14366R-AA-7..	LTD.	C		1.2	4 A FE	136,358	106,5000	138,450	130,000	134,346	.0	(2,128)	0	.0	10.375	8.073	MN	2,248	13,488	02/22/2024	05/01/2028
14739L-AA-0..	CASCADES INC.			1.2	3 C FE	89,250	99,0000	88,110	89,000	88,110	1,113	.0	.0	.0	5.125	5.060	JJ	2,103	4,561	11/15/2019	01/15/2026
14739L-AB-8..	CASCADES INC.			1.2	3 C FE	254,648	97,0000	249,290	257,000	248,149	.151	(.387)	0	.0	5.375	5.674	JJ	6,370	6,665	12/18/2024	01/15/2028
14985V-AE-1..	CCM MERGER INC.			2	4 B FE	161,186	99,7500	152,618	153,000	152,618	5,477	(2,035)	0	.0	6.375	6.375	MN	1,626	9,754	11/01/2021	05/01/2026
15135U-AF-6..	CENOVUS ENERGY INC.			1	2 B FE	13,896	106,4122	13,834	13,000	13,875	.0	(21)	0	.0	6.750	6.057	MN	112	439	05/28/2024	11/15/2039
15135U-AW-9..	CENOVUS ENERGY INC.			1.2	2 B FE	270,919	83,1381	236,944	285,000	274,576	.0	1,298	0	.0	2.650	3.235	JJ	3,483	7,553	02/03/2022	01/15/2032
15189X-AX-6..	ELECTRIC LLC.			1.2	1 F FE	134,375	87,3355	117,903	135,000	134,551	.0	.55	0	.0	3.000	3.052	MS	1,350	4,050	02/23/2022	03/01/2032
15189X-AZ-1..	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1.2	1 F FE	110,668	95,6684	114,802	120,000	111,716	.0	.836	0	.0	4.450	5.559	AO	1,335	5,340	09/26/2023	10/01/2032
15189X-BB-3..	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1.2	1 F FE	159,610	97,8087	156,494	160,000	159,667	.0	.32	0	.0	4.950	4.981	AO	1,980	7,920	03/20/2023	04/01/2033
15189X-BD-9..	ELECTRIC LLC.			1.2	1 F FE	219,754	101,3699	223,014	220,000	219,815	.0	.46	0	.0	5.200	5.225	AO	2,860	11,853	09/13/2023	10/01/2028
15352T-AP-1..	CENTRAL GARDEN & PET CO.			1.2	4 A FE	134,500	88,2500	120,903	137,000	120,903	102	241	0	.0	4.125	4.367	AO	958	5,651	03/29/2022	04/30/2031
154915-AA-0..	CENTRAL PARENT LLC.			1.2	4 B FE	210,682	101,2500	212,625	210,000	210,530	.0	(.96)	0	.0	8.000	7.933	JD	.747	16,800	08/04/2023	06/15/2029
156504-AL-6..	CENTURY COMMUNITIES INC.			1.2	3 B FE	231,150	99,8750	229,713	230,000	229,713	(.759)	.679	0	.0	6.750	6.241	JD	1,294	15,525	03/25/2024	06/01/2027
161150-AF-7..	CHART INDUSTRIES INC.			1.2	3 C FE	635,766	104,0000	658,320	633,000	635,453	.0	(.392)	0	.0	7.500	7.404	JJ	23,738	46,613	02/01/2024	01/01/2030
161150-AG-5..	CHART INDUSTRIES INC.			1.2	4 C FE	176,868	106,7500	186,813	175,000	176,586	.0	(.198)	0	.0	9.500	9.295	JJ	8,313	16,625	03/17/2023	01/01/2031
161175-AZ-7..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	99,109	99,8633	99,863	100,000	99,194	.0	.50	0	.0	6.384	6.489	AO	1,206	6,384	07/14/2023	10/23/2035
161175-BA-1..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	314,499	94,4844	308,019	326,000	308,019	(6,523)	.43	0	.0	6.484	6.802	AO	3,993	.0	11/05/2024	10/23/2045
161175-BJ-2..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	596,346	95,2575	538,205	565,000	538,205	8,927	(4,102)	0	.0	3.750	2.943	FA	8,004	21,188	03/09/2020	02/15/2028
161175-BL-7..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	19,794	81,6714	16,334	20,000	16,334	(.655)	.4	0	.0	5.375	5.445	MN	.179	1,075	09/11/2017	05/01/2047
161175-BR-4..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	644,828	97,9282	533,709	545,000	533,709	7,547	(12,532)	0	.0	5.050	2.470	MS	6,957	27,523	02/22/2021	03/30/2029
161175-BX-1..	CHARTER COMMUNICATIONS OPERATING LLC.			1.2	3 A FE	1,141,969	79,2761	1,113,829	1,405,000	1,098,934	(4,192)	18,011	0	.0	2.300	5.144	FA	13,465	22,253	05/28/2024	02/01/2032
161175-CJ-1..	OPERATING LLC.			1.2	3 A FE	104,616	89,3293	93,796	105,000	93,796	(2,464)	.30	0	.0	4.400	4.442	AO	1,155	4,620	03/10/2022	04/01/2033
163851-AJ-7..	CHEMOURS CO.			1.2	4 A FE	150,000	97,3750	146,063	150,000	146,063	(3,938)	.0	0	.0	8.000	7.996	JJ	1,133	.0	11/14/2024	01/15/2033
16411Q-AG-6..	CHENIERE ENERGY PARTNERS LP.			1.2	2 C FE	90,760	96,7500	87,075	90,000	90,410	4,424	(.76)	0	.0	4.500	4.393	AO	1,013	4,050	07/09/2020	10/01/2029
16411R-AK-5..	CHENIERE ENERGY INC.			1.2	2 C FE	515,000	97,8852	504,109	515,000	515,000	.0	.0	0	.0	4.625	4.624	AO	5,028	23,819	09/15/2020	10/15/2028
165167-DG-9..	EXPAND ENERGY CORP. CHEVRON PHILLIPS CHEMICAL COMPANY LLC.			1.2	3 A FE	114,713	98,5166	113,294	115,000	113,294	.985	.40	0	.0	5.875	5.921	FA	2,815	6,756	08/16/2022	02/01/2029
166754-A*-2..	CHENIERS USA INC.			1.2	1 D FE	3,000,000	100,8090	3,024,270	3,000,000	3,000,000	.0	.0	0	.0	5.390	5.392	N/A	40,425	161,700	04/26/2023	05/01/2029
166756-AR-7..	CHICAGO PARKING METERS, LLC.			1.2	2 C	3,000,000	98,5896	305,628	310,000	316,727	.0	(2,275)	0	.0	3.850	3.034	JJ	5,503	11,935	01/28/2020	01/15/2028
167885-A@-1..	CHICAGO PARKING METERS, LLC.			2 C		3,000,000	100,0000	3,000,000	3,000,000	3,000,000	.0	.0	0	.0	4.930	4.930	MUSD	.411	184,875	01/30/2019	12/30/2025

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
16829@-AF-0.	CHICK-FIL-A, INC.				2 B	1,000,000	86.7620	867,620	1,000,000	1,000,000	0	0	0	0	1.970	1.970	N/A	3,393	19,700	10/29/2020	10/29/2029
16829@-AG-8.	CHICK-FIL-A, INC.				2 B	1,000,000	84.3460	843,460	1,000,000	1,000,000	0	0	0	0	2.090	2.090	N/A	3,599	30,750	10/29/2020	10/29/2030
17027N-AC-6.	CHOBANI LLC			1,2	5 A FE	232,246	103.0000	233,810	227,000	231,501	(195)	(549)	0	0	7.625	7.079	JJ	8,654	7,083	07/11/2024	07/01/2029
171265-A#-8.	CHUGACH ELECTRIC ASSOCIATION, INC.				1 G	800,000	96.1920	769,536	800,000	800,013	0	2	0	0	4.010	4.009	N/A	9,446	32,080	01/01/2012	03/15/2032
171265-C#-6.	CHUGACH ELECTRIC ASSOCIATION, INC.				1 G	847,619	64.8410	549,605	847,619	847,619	0	0	0	0	2.910	2.910	MN	3,905	25,268	10/26/2020	10/30/2050
171484-AG-3.	CHURCHILL DOWNS INC.			1,2	4 A FE	52,050	98.7500	49,375	50,000	49,375	459	(459)	0	0	5.500	4.552	AO	688	2,750	04/30/2021	04/01/2027
171484-AJ-7.	CHURCHILL DOWNS INC.			1,2	4 A FE	120,380	100.8750	120,041	119,000	119,375	(958)	(45)	0	0	6.750	6.529	MN	1,339	6,683	09/25/2024	05/01/2031
172441-BH-9.	CINEMARK USA INC.			1,2	4 B FE	105,000	101.5000	106,575	105,000	105,000	0	0	0	0	7.000	6.999	FA	3,328	0	07/09/2024	08/01/2032
172967-JT-9.	CITIGROUP INC.				2 B FE	348,576	99.7508	334,165	335,000	335,382	0	(1,283)	0	0	4.400	4.136	JD	860	14,740	05/28/2024	06/10/2025
172967-KA-8.	CITIGROUP INC.				2 B FE	451,640	98.4601	457,839	465,000	453,886	0	2,247	0	0	4.450	5.401	MS	5,288	10,346	05/28/2024	09/29/2027
172967-KJ-9.	CITIGROUP INC.				2 B FE	670,389	99.7476	628,410	630,000	636,449	0	(5,242)	0	0	4.600	3.708	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KY-6.	CITIGROUP INC.			1,2	1 G FE	1,401,408	97.0022	1,435,633	1,480,000	1,440,517	0	20,474	0	0	3.200	4.761	AO	9,209	47,360	07/14/2023	10/21/2026
172967-LD-1.	CITIGROUP INC.			1,2,5	1 G FE	3,718,211	97.8803	3,425,811	3,500,000	3,592,802	0	(44,127)	0	0	3.887	2.535	JJ	64,621	136,045	02/02/2022	01/10/2028
172967-LP-4.	CITIGROUP INC.			1,2,5	1 G FE	652,406	96.8763	663,603	685,000	669,556	0	3,771	0	0	3.668	4.369	JJ	10,958	23,475	05/28/2024	07/24/2028
172967-ME-8.	CITIGROUP INC.			1,2,5	1 G FE	2,298,296	95.3721	2,098,186	2,200,000	2,261,294	0	(13,376)	0	0	3.980	3.267	MS	24,565	87,560	02/22/2022	03/20/2030
172967-ML-2.	CITIGROUP INC.			1,2,5	1 G FE	548,514	88.4415	548,337	620,000	556,338	0	4,094	0	0	2.666	4.643	JJ	6,979	5,599	11/01/2024	01/29/2031
172967-MS-7.	CITIGROUP INC.			1,2,5	1 G FE	160,388	87.1086	174,217	200,000	166,684	0	5,027	0	0	2.572	5.805	JD	400	5,144	09/26/2023	06/03/2031
172967-MY-4.	CITIGROUP INC.			1,2,5	2 A FE	504,572	84.2385	480,159	570,000	507,458	0	2,886	0	0	2.561	4.324	MN	2,433	8,131	08/28/2024	05/01/2032
172967-NA-5.	CITIGROUP INC.			1,2,5	2 A FE	1,296,388	95.0647	1,387,945	1,460,000	1,373,379	0	56,255	0	0	1.462	4.702	JD	1,304	21,345	08/14/2023	06/09/2027
172967-NE-7.	CITIGROUP INC.			1,2,5	2 A FE	85,624	82.9377	87,085	105,000	86,902	0	1,278	0	0	2.520	5.259	MN	426	1,323	05/28/2024	11/03/2032
172967-NG-2.	CITIGROUP INC.			1,2,5	2 A FE	1,000,000	96.1505	961,505	1,000,000	1,000,000	0	0	0	0	3.070	3.071	FA	10,830	30,700	02/16/2022	02/24/2028
172967-NU-1.	CITIGROUP INC.			1,2,5	2 A FE	1,228,013	96.5228	1,172,752	1,215,000	1,225,188	0	(1,126)	0	0	4.910	4.774	MN	6,131	59,657	05/20/2022	05/24/2033
17308C-C5-3.	CITIGROUP INC.			1,2,5	1 G FE	1,104,759	89.8669	1,019,989	1,135,000	1,096,131	0	2,310	0	0	2.976	3.540	MN	5,254	25,370	05/28/2024	11/05/2030
17325F-BB-3.	CITIBANK NA			1,2	1 E FE	650,000	102.9392	669,105	650,000	650,000	0	0	0	0	5.803	5.803	MS	9,639	37,720	09/26/2023	09/29/2028
17327C-AQ-6.	CITIGROUP INC.			1,2,5	2 A FE	55,000	85.9542	47,275	55,000	55,000	0	0	0	0	3.057	3.057	JJ	729	1,681	01/18/2022	01/25/2033
17327C-AT-0.	CITIGROUP INC.			1,2,5	2 A FE	1,442,333	97.2495	1,440,393	1,440,000	1,442,228	(104)	0	0	0	4.542	4.055	MS	18,531	0	09/26/2024	09/19/2030
17858P-A@-0.	CITY OF HOPE				1 F FE	2,500,000	101.8582	2,546,456	2,500,000	2,500,000	0	0	0	0	5.810	5.811	MN	18,560	145,250	11/10/2022	11/15/2027
17888H-AA-1.	CIVITAS RESOURCES INC.			1,2	4 A FE	413,617	103.7500	423,300	408,000	412,050	(1,128)	(439)	0	0	8.375	7.953	JJ	17,085	25,265	08/28/2024	07/01/2028
17888H-AB-9.	CIVITAS RESOURCES INC.			1,2	4 A FE	194,000	104.1250	202,003	194,000	194,000	0	0	0	0	8.750	8.750	JJ	8,488	17,069	06/22/2023	07/01/2031
17888H-AC-7.	CIVITAS RESOURCES INC.			1,2	4 A FE	244,613	104.2500	250,200	240,000	243,825	(722)	(66)	0	0	8.625	8.323	MN	3,450	17,322	10/15/2024	11/01/2030
18055#-BH-4.	CLARION LION PROPERTIES FUND HOLDINGS, L				1 G	4,000,000	94.0510	3,762,040	4,000,000	4,000,000	0	0	0	0	3.750	3.750	JJ	69,167	150,000	07/15/2019	07/15/2029
18055#-BR-2.	CLARION LION PROPERTIES FUND HOLDINGS, L				1 G	2,000,000	92.4820	1,849,640	2,000,000	2,000,000	0	0	0	0	4.280	4.280	N/A	35,667	85,600	08/03/2022	08/01/2032
18064P-AC-3.	CLARIVATE SCIENCE HOLDINGS CORP.	C.		1,2	4 A FE	964,271	92.8750	1,030,913	1,110,000	1,006,619	(1,431)	23,164	0	0	3.875	6.865	JD	119	59,675	06/03/2024	07/01/2028
18453H-AA-4.	CLEAR CHANNEL OUTDOOR HOLDINGS INC.			1,2	4 B FE	241,219	96.3750	240,938	250,000	240,542	(1,618)	942	0	0	5.125	6.442	FA	4,840	3,203	12/12/2024	08/15/2027
18453H-AC-0.	CLEAR CHANNEL OUTDOOR HOLDINGS INC.			1,2	5 C FE	26,175	90.0000	27,000	30,000	26,477	0	302	0	0	7.750	12.199	AO	491	1,163	08/29/2024	04/15/2028
18453H-AD-8.	CLEAR CHANNEL OUTDOOR HOLDINGS INC.			1,2	5 C FE	89,785	87.2500	91,613	105,000	90,876	0	1,091	0	0	7.500	11.469	JD	656	3,938	07/24/2024	06/01/2029
18453H-AE-6.	CLEARWAY ENERGY OPERATING LLC			1,2	4 B FE	448,864	104.7500	453,568	433,000	445,928	(2,067)	(878)	0	0	9.000	7.742	MS	11,475	17,379	11/14/2024	09/15/2028
18539U-AC-9.	CLEARWAY ENERGY OPERATING LLC			1,2	3 B FE	126,103	95.5000	115,555	121,000	115,555	380	(1,439)	0	0	4.750	3.490	MS	1,692	5,748	06/17/2021	03/15/2028
18539U-AD-7.	CLEARWAY ENERGY OPERATING LLC			1,2	3 B FE	133,364	86.7500	115,378	133,000	115,378	(1,629)	(34)	0	0	3.750	3.717	FA	1,884	4,988	04/16/2021	02/15/2031
185899-AN-1.	CLEVELAND-CLIFFS INC.			1,2	3 C FE	471,375	97.7500	464,313	475,000	463,038	(8,887)	429	0	0	6.750	6.896	AO	6,769	27,844	06/03/2024	04/15/2030
185899-AP-6.	CLEVELAND-CLIFFS INC.			1,2	3 C FE	523,670	97.8750	514,823	526,000	514,823	(8,965)	117	0	0	7.000	7.075	MS	10,841	18,103	09/06/2024	03/15/2032
185899-AQ-4.	CLEVELAND-CLIFFS INC.			1,2	3 C FE	392,417	98.5000	386,120	392,000	386,120	(6,286)	(12)	0	0	6.875	6.849	MN	5,165	0	11/04/2024	11/01/2029
185899-AR-2.	CLEVELAND-CLIFFS INC.			1,2	3 C FE	160,000	98.0000	156,800	160,000	156,800	(3,200)	0	0	0	7.375	7.374	MN	2,262	0	10/08/2024	05/01/2033
18685@-AZ-5.	CLIFFWATER CORPORATE LENDING FUND				1 C PL	1,300,000	100.8977	1,311,671	1,300,000	1,300,000	0	0	0	0	6.320	6.320	N/A	31,038	0	06/28/2024	08/15/2029
18972E-AA-3.	CLYDESDALE ACQUISITION HOLDINGS INC.			1,2	4 B FE	43,988	100.1250	45,056	45,000	44,162	0	168	0	0	6.625	7.137	AO	629	2,981	12/14/2023	04/15/2029
192714-AD-5.	COLBUN SA	C.		2	2 B FE	1,014,015	88.6677	892,884	1,007,000	1,010,832	0	(706)	0	0	3.150	3.067	MS	10,133	31,721	03/06/2020	03/06/2030

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196500-AA-0.	COLORADO INTERSTATE GAS COMPANY LLC			1.2	2.B FE	751,868	99.6839	777,534	780,000	759,093	.0	7,226	0	.0	4.150	5.908	FA	12,229	16,185	05/28/2024	08/15/2026
20030N-DA-6.	COMCAST CORP.			1.2	1.G FE	1,290,680	89.5151	1,123,415	1,255,000	1,275,834	.0	(4,027)	0	.0	2.650	2.286	FA	13,857	33,258	03/10/2021	02/01/2030
200340-AW-7.	COMERICA INC.			1.2	2.B FE	956,073	101.0643	985,377	975,000	957,979	.0	1,906	0	.0	5.982	6.394	JJ	24,464	29,162	05/28/2024	01/30/2030
20268J-AB-9.	COMMONSPIRIT HEALTH			1.2	1.G FE	1,562,222	93.1432	1,438,131	1,544,000	1,554,205	.0	(2,265)	0	.0	3.347	3.177	AO	12,919	51,678	05/06/2021	10/01/2029
20268J-AF-0.	COMMONSPIRIT HEALTH			1.2	1.G FE	118,125	88.0863	101,299	115,000	116,924	.0	(340)	0	.0	2.782	2.440	AO	800	3,199	05/06/2021	10/01/2030
20268J-AK-9.	COMMONSPIRIT HEALTH			1.2	1.G FE	200,000	103.0607	206,121	200,000	200,000	.0	0	0	.0	6.073	6.073	MN	2,024	12,146	10/18/2022	11/01/2027
202795-JN-1.	COMMONWEALTH EDISON CO.			1.2	1.F FE	411,107	96.4863	419,715	435,000	414,188	.0	3,081	0	.0	3.700	5.166	FA	6,080	8,048	05/28/2024	08/15/2028
202795-JR-2.	COMMONWEALTH EDISON CO.			1.2	1.F FE	319,833	87.8997	290,069	330,000	323,251	.0	1,208	0	.0	2.200	2.626	MS	2,420	7,260	02/03/2022	03/01/2030
203372-AX-5.	COMMSCOPE LLC			1.2	5.A FE	160,800	89.1250	213,900	240,000	171,069	.0	10,269	0	.0	4.750	13.197	MS	3,800	11,400	08/13/2021	09/01/2029
20338H-AB-9.	COMMSCOPE TECHNOLOGIES LLC			1.2	6.FE	6,080	89.2500	14,280	16,000	6,080	.0	431	1,151	.0	5.000	(43.980)	MS	236	800	10/24/2018	03/15/2027
203380-AA-1.	COMMSCOPE LLC			1.2	6.FE	67,804	95.2500	140,018	147,000	67,804	.0	3,553	12,924	.0	8.250	41.890	MS	4,043	12,128	02/15/2023	03/01/2027
20557H-AF-8.	COMPUTERSHARE, INC.			2.B		1,000,000	100.0000	1,000,000	1,000,000	1,000,000	.0	0	0	.0	4.220	4.219	MN	4,806	42,200	11/20/2018	11/20/2025
20557H-AG-6.	COMPUTERSHARE, INC.			2.B		2,000,000	95.7950	1,915,900	2,000,000	2,000,000	.0	0	0	.0	4.360	4.359	MN	9,931	87,200	11/20/2018	11/20/2028
205768-AS-3.	COMSTOCK RESOURCES INC.			1.2	4.C FE	370,563	97.3750	340,813	350,000	340,813	.0	(3,895)	0	.0	6.750	5.456	MS	7,875	23,625	06/21/2021	03/01/2029
205768-AT-1.	COMSTOCK RESOURCES INC.			1.2	4.C FE	685,173	93.2500	657,413	705,000	656,715	.0	145	0	.0	5.875	6.542	JJ	19,099	22,325	11/18/2024	01/15/2030
20679L-AB-7.	CONDUENT BUSINESS SERVICES LLC			1.2	4.A FE	50,681	94.5000	48,195	51,000	48,195	.0	2,323	36	.0	6.000	6.099	MN	510	3,060	12/21/2021	11/01/2029
20752T-AB-0.	CONNECT FINCO SARL	.C		1.2	4.B FE	772,000	91.0394	728,315	800,000	728,315	(44,671)	986	0	.0	9.000	9.916	MS	19,200	0	10/15/2024	09/15/2029
21036P-BH-0.	CONSTELLATION BRANDS INC.			1.2	2.C FE	44,800	83.1487	37,417	45,000	44,864	.0	19	0	.0	2.250	2.300	FA	422	1,013	07/21/2021	08/01/2031
21039C-AA-2.	CONSTELLUM SE	.C		1.2	3.C FE	367,290	98.0000	363,580	371,000	363,580	(4,024)	314	0	.0	5.625	5.922	JD	928	10,434	09/06/2024	06/15/2028
210518-DH-0.	CONSUMERS ENERGY COMPANY			1.E		2,000,000	86.9360	1,738,720	2,000,000	2,000,000	.0	0	0	.0	3.180	3.180	N/A	16,430	63,600	09/28/2017	09/28/2032
210518-DP-8.	CONSUMERS ENERGY CO.			1.2	1.F FE	114,914	90.9216	104,560	115,000	114,932	.0	8	0	.0	3.600	3.609	FA	1,564	4,140	11/20/2021	08/15/2032
210518-EH-9.	CONSUMERS ENERGY COMPANY			1.E		2,000,000	86.8860	1,737,720	2,000,000	2,000,000	.0	0	0	.0	3.180	3.180	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AU-5.	CONTINENTAL RESOURCES INC.			1.2	2.C FE	103,700	94.7327	104,206	110,000	105,143	.0	1,443	0	.0	2.268	4.750	MN	319	1,588	05/28/2024	11/15/2026
21925D-AA-7.	CORNERSTONE BUILDING BRANDS INC.			1.2	5.A FE	191,367	79.2500	142,650	180,000	142,650	(2,193)	(2,757)	0	.0	6.125	4.541	JJ	5,084	11,025	12/13/2021	01/15/2029
21925D-AB-5.	INC.			1.2	4.B FE	99,000	96.7500	95,783	99,000	95,783	(3,218)	0	0	.0	9.500	9.499	FA	3,762	0	07/31/2024	08/15/2029
21979L-AB-2.	CORONADO FINANCE PTY LTD.	.C		1.2	4.A FE	211,094	101.6313	213,426	210,000	210,816	(233)	(45)	0	.0	9.250	9.117	AO	4,802	0	09/24/2024	10/01/2029
21987B-BF-4.	CORPORACION NACIONAL DEL COBRE DE CHILE	.C		1.2	2.A FE	1,132,359	94.7427	1,089,541	1,150,000	1,135,007	.0	1,446	0	.0	5.125	5.325	FA	24,394	58,938	02/23/2023	02/02/2033
21987B-BH-0.	CORPORACION NACIONAL DEL COBRE DE CHILE	.C		1.2	2.A FE	438,178	97.3221	428,217	440,000	438,207	.0	22	0	.0	6.300	6.331	MS	8,701	27,720	09/05/2023	09/08/2053
21987B-BK-3.	CORPORACION NACIONAL DEL COBRE DE CHILE	.C		1.2	2.A FE	579,664	101.5134	588,778	580,000	579,682	.0	18	0	.0	6.440	6.447	JJ	16,082	18,676	01/23/2024	01/26/2036
21989D-AA-0.	VESTA REAL ESTATE CORPORATION																				
21989D-AA-0.	SAB DE CV	.C		1.2	2.C FE	990,800	86.1592	861,592	1,000,000	993,790	.0	850	0	.0	3.625	3.735	MN	4,833	36,250	05/07/2021	05/13/2031
22003B-AM-8.	COPT DEFENSE PROPERTIES LP			1.2	2.C FE	583,282	85.2423	630,793	740,000	607,313	.0	16,460	0	.0	2.750	6.197	AO	4,296	20,350	07/14/2023	04/15/2031
222070-AE-4.	COTY INC.			1.2	3.B FE	64,000	99.7500	63,840	64,000	63,840	960	(3,270)	0	.0	5.000	4.998	AO	676	4,718	04/16/2021	04/15/2026
22208W-AA-1.	COUGAR JV SUBSIDIARY LLC			1.2	4.B FE	140,000	103.5000	144,900	140,000	140,000	.0	0	0	.0	8.000	8.000	MN	1,431	5,538	05/07/2024	05/15/2032
22282E-AJ-1.	REORLD HOLDING CORP.			1.2	4.C FE	193,438	91.7500	206,438	225,000	197,657	1,711	3,228	0	.0	5.000	7.678	MS	3,750	9,375	07/10/2024	09/01/2030
22303X-AA-3.	REORLD HOLDING CORP.			1.2	4.C FE	510,988	92.5000	541,125	585,000	522,053	(617)	8,458	0	.0	4.875	7.499	JD	2,377	22,303	12/10/2024	12/01/2029
224044-CJ-4.	COX COMMUNICATIONS INC.			1.2	2.B FE	1,199,033	96.6841	1,203,717	1,245,000	1,207,987	.0	12,366	0	.0	3.500	4.679	FA	16,462	43,575	08/14/2023	08/15/2027
225401-AU-2.	UBS GROUP AG	.C	1.2	5.	1.G FE	750,000	86.9477	652,108	750,000	750,000	.0	0	0	.0	3.091	3.091	MN	3,027	23,183	05/10/2021	05/14/2032
225401-AV-0.	UBS GROUP AG	.C	1.2	5.	1.G FE	900,000	103.2708	929,437	900,000	900,000	.0	6,442	0	.0	6.442	6.446	FA	22,547	57,978	08/08/2022	08/11/2028
225401-AZ-1.	UBS GROUP AG	.C	1.2	5.	1.G FE	482,145	105.1539	525,770	500,000	484,938	.0	1,244	0	.0	6.537	7.010	FA	12,620	32,685	09/01/2022	08/12/2033
22788C-AA-3.	CROWDSTRIKE HOLDINGS INC.			1.2	3.B FE	199,900	90.5000	179,190	198,000	179,190	955	(213)	0	.0	3.000	2.877	FA	2,244	5,940	01/13/2021	02/15/2029
228187-AB-6.	CROWN AMERICAS LLC			1.2	3.B FE	217,756	98.6250	219,934	223,000	219,934	(1,301)	1,539	0	.0	4.750	5.513	FA	4,414	10,593	08/26/2022	02/01/2026
22822V-AH-4.	CROWN CASTLE INC.			1.2	2.C FE	281,920	96.9734	242,434	250,000	262,272	.0	(4,960)	0	.0	3.650	1.569	MS	3,042	9,125	12/09/2020	09/01/2027
22822V-AT-8.	CROWN CASTLE INC.			1.2	2.C FE	456,629	84.1826	441,959	525,000	470,072	.0	7,587	0	.0	2.250	4.188	JJ	5,447	11,813	09/26/2023	01/15/2031
22822V-AW-1.	CROWN CASTLE INC.			1.2	2.C FE	194,115	82.8328	161,524	195,000	194,434	.0	84	0	.0	2.100	2.150	AO	1,024	4,095	02/08/2021	04/01/2031
22822V-AZ-4.	CROWN CASTLE INC.			1.2	2.C FE	4,988	95.9310	4,797	5,000	4,995	.0	2	0	.0	2.900	2.952	MS	43	145	03/02/2022	03/15/2027
22822V-BD-2.	CROWN CASTLE INC.			1.2	2.C FE	714,622	101.9634	729,038	715,000	714,759	.0	121	0	.0	5.600	5.608	JD	3,337	39,484	05/28/2024	06/01/2029
228701-AG-3.	OXYROCK LP			1.2	5.B GI	75,000	101.3750	76,031	75,000	75,000	2,063	0	0	.0	5.000	4.999	MN	625	3,750	04/13/2021	05/01/2029
22966R-AH-9.	CUBESMART LP			1.2	2.B FE	369,982	89.9968	373,487	415,000	375,358	.0	5,293	0	.0	2.250	4.920	JD	415	9,338	05/28/2024	12/15/2028

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23166M-AA-1.	CUSHMAN & WAKEFIELD US BORROWER LLC.			1, 2	3, C FE	163,000	99.3750	161,981	163,000	161,981	(204)	0	0	0	6.750	6.748	MN	1,406	11,003	05/19/2020	05/15/2028
23166M-AC-7.	CUSHMAN & WAKEFIELD US BORROWER LLC.			1, 2	3, C FE	59,731	107.2500	62,205	58,000	59,706	0	(30)	0	0	8.875	8.507	MS	1,716	4,279	06/11/2024	09/01/2031
233104-AA-6.	DCL I BIDCO LLC.			1, 2	4, A FE	195,000	102.1250	199,144	195,000	195,000	0	0	0	0	7.750	7.754	MN	2,561	0	10/23/2024	11/15/2029
23311V-AG-2.	DCP MIDSTREAM OPERATING LP			1, 2	2, C FE	1,366	100.1793	2,004	2,000	1,929	0	120	0	0	5.375	12.391	JJ	50	108	01/16/2019	07/15/2025
23338V-AR-7.	DTE ELECTRIC CO.			1, 2	1, F FE	298,155	73.5349	220,605	300,000	298,259	0	37	0	0	3.650	3.684	MS	3,650	10,950	02/16/2022	03/01/2052
23345M-AA-5.	DT MIDSTREAM INC.			1, 2	3, B FE	101,411	93.2500	94,183	101,000	94,183	1,814	(47)	0	0	4.125	4.068	JD	185	4,166	05/25/2021	06/15/2029
23345M-AB-3.	DT MIDSTREAM INC.			1, 2	3, B FE	39,000	91.1250	35,539	39,000	35,539	341	0	0	0	4.375	4.375	JD	76	1,706	05/25/2021	06/15/2031
235822-AB-9.	DANA FINANCING LUXEMBOURG SARL	C		1, 2	4, A FE	153,271	99.7500	156,608	157,000	156,581	0	1,419	0	0	5.750	6.716	AO	1,906	9,028	07/25/2022	04/15/2025
235825-AF-3.	DANA INC.			1, 2	4, A FE	566,235	98.5000	581,150	590,000	571,744	1,844	2,317	0	0	5.375	6.370	MN	4,052	31,713	08/06/2020	11/15/2027
235825-AG-1.	DANA INC.			1, 2	4, A FE	414,161	98.5000	385,135	391,000	385,135	5,500	(5,500)	0	0	5.625	4.175	JD	978	21,994	01/31/2022	06/15/2028
235825-AJ-5.	DANA INC.			1, 2	4, A FE	172,000	91.0000	156,520	172,000	156,520	6,880	0	0	0	4.500	4.498	FA	2,924	7,740	11/15/2021	02/15/2032
23636A-BJ-9.	DANSKE BANK A/S	C		2	2, A FE	1,090,027	97.0410	1,057,747	1,090,000	1,090,026	0	(1)	0	0	4.613	4.611	AO	12,431	0	09/25/2024	10/02/2030
237266-AH-4.	DARLING INGREDIENTS INC.			1, 2	3, B FE	62,560	98.2500	62,880	64,000	62,880	(321)	319	0	0	5.250	5.842	AO	709	3,360	12/08/2022	04/15/2027
237266-AJ-0.	DARLING INGREDIENTS INC.			1, 2	3, B FE	206,971	98.5000	205,865	209,000	205,775	(1,186)	182	0	0	6.000	6.194	JD	557	10,290	10/09/2024	06/15/2030
23918K-AS-7.	DAVITA INC.			1, 2	3, C FE	1,395,190	91.7500	1,367,993	1,491,000	1,340,035	33,124	9,998	5,747	0	4.625	5.776	JD	5,747	64,334	10/30/2024	06/01/2030
23918K-AT-5.	DAVITA INC.			1, 2	3, C FE	1,626,498	86.5000	1,510,290	1,746,000	1,500,530	53,613	11,244	0	0	3.750	4.783	FA	24,735	61,256	05/09/2024	02/15/2031
23918K-AW-8.	DAVITA INC.			1, 2	3, C FE	255,000	100.7500	256,913	255,000	255,000	0	0	0	0	6.875	6.874	MS	6,720	0	08/13/2024	09/01/2032
24618#-BB-5.	DELAWARE NORTH COMPANIES, INC.				2, C	1,400,000	98.4563	1,378,388	1,400,000	1,400,000	0	0	0	0	5.700	5.700	N/A	33,472	79,800	07/31/2023	07/31/2033
251526-CE-7.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2, 5	2, A FE	259,546	97.3812	267,798	275,000	265,558	0	6,011	0	0	2.129	4.545	MN	602	2,927	05/28/2024	11/24/2026
251526-CN-7.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2	2, B FE	326,575	100.0245	355,087	355,000	334,631	0	5,920	0	0	5.774	8.108	FMAN	2,505	23,583	08/14/2023	11/16/2027
251526-CP-2.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2, 5	2, B FE	247,779	94.8495	256,094	270,000	251,333	0	3,554	0	0	2.311	4.922	MN	780	3,120	05/28/2024	11/16/2027
251526-CS-6.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2, 5	2, B FE	906,651	103.6178	932,560	900,000	904,456	0	(1,283)	0	0	6.720	6.538	JJ	27,384	60,480	03/01/2023	01/18/2029
251526-CU-1.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2, 5	2, A FE	355,000	104.6465	371,495	355,000	355,000	0	0	0	0	6.819	6.823	MN	2,757	24,207	11/15/2023	11/20/2029
25162V-AA-0.	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU.				1, G	1,754,250	84.4500	1,481,464	1,754,250	1,754,250	0	0	0	0	3.012	3.012	N/A	8,219	52,838	03/18/2021	05/05/2035
25163K-AA-3.	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU.				1, G	1,000,000	79.9850	799,850	1,000,000	1,000,000	0	0	0	0	2.396	2.396	FMAN	3,727	23,960	09/22/2021	08/05/2035
25163L-AA-1.	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU.				1, G	2,000,000	98.8940	1,977,880	2,000,000	2,000,000	0	0	0	0	5.402	5.402	FMAN	16,806	125,747	09/29/2022	05/05/2036
25259K-AA-8.	DIAMOND ESCROW ISSUER LLC			1, 2	4, C FE	613,398	106.0000	636,000	600,000	612,000	(919)	(479)	0	0	9.750	8.299	AO	14,625	39,000	12/06/2024	11/15/2028
25260W-AD-3.	DIAMOND FOREIGN ASSET CO.	C		1, 2	3, A FE	150,000	103.3750	155,063	150,000	150,000	0	0	0	0	8.500	8.499	AO	3,188	13,104	09/12/2023	10/01/2030
25278X-AM-1.	DIAMONDBACK ENERGY INC.			1, 2	2, B FE	404,339	97.0440	368,767	380,000	387,827	0	(4,361)	0	0	3.250	2.044	JD	1,029	12,350	02/22/2021	12/01/2026
25278X-AR-0.	DIAMONDBACK ENERGY INC.			1, 2	2, B FE	232,134	88.8280	208,746	235,000	232,968	0	290	0	0	3.125	3.280	MS	1,979	7,344	02/04/2022	03/24/2031
25278X-AZ-2.	DIAMONDBACK ENERGY INC.			1, 2	2, B FE	286,841	98.2148	284,823	290,000	287,012	0	171	0	0	5.400	5.543	AO	3,176	7,830	04/10/2024	04/18/2034
254709-AL-2.	DISCOVER FINANCIAL SERVICES			2	2, C FE	209,756	99.8225	209,627	210,000	209,996	0	26	0	0	3.750	3.763	MS	2,559	7,875	03/02/2015	03/04/2025
25470M-AG-4.	DISH NETWORK CORP.			1, 2	5, A FE	888,650	105.6250	968,581	917,000	897,461	0	5,281	0	0	11.750	12.653	MN	13,768	107,748	05/05/2023	11/15/2027
25470X-AY-1.	DISH DBS CORP.			1	6, FE	778,715	83.7500	980,713	1,171,000	778,715	342,571	1,519	376,292	0	7.750	(53,299)	JJ	45,376	91,954	01/24/2022	07/01/2026
25470X-BB-0.	DISH DBS CORP.			1, 2	6, FE	315,400	71.0000	471,440	664,000	315,400	127,181	5,788	212,650	0	7.375	24.194	JJ	24,485	48,970	07/26/2022	07/01/2028
25470X-BD-6.	DISH DBS CORP.			1	6, FE	103,750	64.0000	160,000	250,000	103,750	19,838	2,823	42,516	0	5.125	(14,427)	JD	1,068	12,813	12/01/2021	06/01/2029
25470X-BF-1.	DISH DBS CORP.			1, 2	6, FE	55,000	85.5000	68,400	80,000	55,000	16,200	0	25,000	0	5.750	(30,200)	JD	383	4,600	11/10/2021	12/01/2028
25525P-AA-5.	DIVERSIFIED HEALTHCARE TRUST			1, 2	5, C FE	120,628	100.0000	122,000	122,000	121,765	1,568	601	0	0	9.750	10.197	JD	1,504	13,491	06/30/2022	06/15/2025
25525P-AB-3.	DIVERSIFIED HEALTHCARE TRUST			1, 2	5, C FE	659,938	73.0000	657,000	900,000	657,000	(31,629)	22,948	0	0	4.375	9.088	MS	13,125	39,375	08/11/2022	03/01/2031
256746-AJ-7.	DOLLAR TREE INC.			1, 2	2, B FE	159,568	84.3980	135,037	160,000	159,691	0	40	0	0	2.650	2.681	JD	353	4,240	11/29/2021	12/01/2031
25746U-DG-1.	DOMINION ENERGY INC.			1, 2	2, B FE	341,861	91.8317	344,369	375,000	350,758	0	3,983	0	0	3.375	4.783	AO	3,164	12,656	09/09/2022	04/01/2030
25763#-AH-3.	DONALDSON COMPANY, INC.				1, G	1,000,000	85.5750	855,750	1,000,000	1,000,000	0	0	0	0	2.500	2.500	N/A	10,139	25,000	08/05/2021	08/05/2031
25763#-AJ-9.	DONALDSON COMPANY, INC.				1, G	2,000,000	91.2860	1,825,720	2,000,000	2,000,000	0	0	0	0	2.120	2.120	N/A	6,596	42,400	11/05/2021	11/05/2028
26078J-AD-2.	DUPONT DE NEMOURS INC.			1, 2	2, A FE	663,072	99.5577	647,125	650,000	662,171	(900)	0	0	0	4.725	4.164	MN	3,924	15,356	09/12/2024	11/15/2028
26442C-AX-2.	DUKE ENERGY CAROLINAS LLC			1, 2	1, F FE	59,779	97.2318	58,339	60,000	59,905	0	22	0	0	3.950	3.994	MN	303	2,370	11/05/2018	11/15/2028
26442C-BG-8.	DUKE ENERGY CAROLINAS LLC			1, 2	1, F FE	334,796	86.6671	290,335	335,000	334,849	0	19	0	0	2.850	2.857	MS	2,811	9,548	03/01/2022	03/15/2032

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
CUSIP Identification	Description	3	4 F o r e i g n	5 Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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	
26442E-AJ-9..	DUKE ENERGY OHIO INC.....			1,2	1 F FE	104,676	100,3238	105,340	105,000	104,700	0	22	0	0	5,250	5,293	A0	1,378	4,069	05/28/2024	04/01/2033	
26442U-AG-9..	DUKE ENERGY PROGRESS LLC.....			1,2	1 F FE	1,126,261	96,5363	1,119,821	1,160,000	1,135,186	0	6,104	0	0	3,700	4,336	MS	14,307	42,920	07/14/2023	09/01/2028	
26444H-AK-7..	DUKE ENERGY FLORIDA LLC.....			1,2	1 F FE	1,442,341	84,6390	1,320,368	1,560,000	1,448,091	0	5,533	0	0	2,400	3,539	JD	1,664	27,480	08/06/2024	12/15/2031	
26873C-AB-8..	EMRLD BORROWER LP.....			1,2	4 B FE	144,000	100,3750	144,540	144,000	144,000	0	0	0	0	6,750	6,750	JJ	4,671	0	06/18/2024	07/15/2031	
26875P-AU-5..	EOG RESOURCES INC.....			1,2	1 G FE	154,938	97,1525	150,586	155,000	154,970	0	5	0	0	4,375	4,379	A0	1,432	6,781	04/08/2020	04/15/2030	
26884T-AP-7..	ERAC USA FINANCE LLC.....			1,2	1 G FE	2,994,330	99,3020	2,979,060	3,000,000	2,999,470	0	617	0	0	3,800	3,822	MN	19,000	114,000	11/02/2015	11/01/2025	
26884T-AW-2..	ERAC USA FINANCE LLC.....			1,2	1 G FE	525,050	97,0468	527,935	544,000	526,074	0	1,024	0	0	4,900	5,396	MN	4,443	13,328	05/28/2024	05/01/2033	
26885B-AH-3..	EQM MIDSTREAM PARTNERS LP.....			1,2	3 B FE	480,698	101,3750	501,806	495,000	484,286	308	3,334	0	0	6,500	7,367	JJ	16,088	32,175	03/20/2023	07/01/2027	
26885B-AM-2..	EQM MIDSTREAM PARTNERS LP.....			1,2	3 B FE	100,000	101,9600	101,960	100,000	100,000	0	0	0	0	7,500	7,501	JD	625	7,500	05/31/2022	06/01/2027	
26885B-AN-0..	EQM MIDSTREAM PARTNERS LP.....			1,2	3 B FE	376,063	106,2246	398,342	375,000	375,954	0	(109)	0	0	7,500	7,435	JD	2,344	28,125	04/22/2024	06/01/2030	
26885B-AP-5..	EQM MIDSTREAM PARTNERS LP.....			1,2	3 B FE	158,398	100,2638	158,417	158,000	158,280	(73)	(45)	0	0	6,375	6,313	A0	2,518	6,016	02/29/2024	04/01/2029	
27034R-AA-1..	PERMIAN RESOURCES OPERATING LLC.....			1,2	3 C FE	129,375	101,8750	127,344	125,000	127,344	(620)	(1,411)	0	0	8,000	6,529	A0	2,111	10,000	01/12/2024	04/15/2027	
27409L-A*-4..	THE EAST OHIO GAS COMPANY.....				1 F	900,000	103,5540	931,986	900,000	900,000	0	0	0	0	6,190	6,190	JD	2,476	55,710	10/20/2022	12/15/2032	
278865-BM-1..	ECOLAB INC.....			1,2	1 G FE	548,865	82,9999	481,399	580,000	554,200	0	3,032	0	0	2,125	2,789	FA	5,135	12,325	03/16/2023	02/01/2032	
27900Q-AA-4..	ECO MATERIAL TECHNOLOGIES INC.....			1,2	4 B FE	489,625	101,3750	506,875	500,000	494,741	375	2,325	0	0	7,875	8,434	JJ	16,516	35,438	03/28/2024	01/31/2027	
279158-AN-9..	ECOPETROL SA.....		C	1,2	3 A FE	1,705,285	97,5169	1,429,598	1,466,000	1,429,598	6,275	(24,352)	0	0	6,875	4,701	A0	17,358	100,788	06/17/2021	04/29/2030	
281020-AY-3..	EDISON INTERNATIONAL.....			1,2	2 C FE	274,469	100,2356	275,648	275,000	274,611	0	88	0	0	5,250	5,291	MN	1,845	14,438	05/10/2023	11/15/2028	
28228P-AC-5..	EG GLOBAL FINANCE PLC.....		C	2	4 C FE	275,000	111,6615	307,069	275,000	275,000	0	0	0	0	12,000	11,997	MN	2,842	33,917	11/10/2023	11/30/2028	
28368E-AD-8..	KINDER MORGAN INC.....			1	2 B FE	365,373	112,9128	338,738	300,000	338,650	0	(4,765)	0	0	7,800	5,445	FA	9,750	23,400	07/11/2018	08/01/2031	
283695-BQ-6..	EL PASO NATURAL GAS CO LLC.....			1	2 B FE	129,979	86,9305	113,010	130,000	129,984	0	2	0	0	3,500	3,502	FA	1,719	4,550	02/08/2022	02/15/2032	
284902-AF-0..	ELDORADO GOLD CORP.....			1,2	4 C FE	465,000	98,2500	456,863	465,000	456,863	22,669	0	0	0	6,250	6,248	MS	9,688	29,063	08/12/2021	09/01/2029	
28501*-AW-5..	ELECTRIC TRANSMISSION TEXAS, LLC.....				2 B	1,000,000	97,8730	978,730	1,000,000	1,000,000	0	0	0	0	3,270	3,269	N/A	9,447	32,700	03/04/2016	03/17/2026	
28622H-AB-7..	ELEVANCE HEALTH INC.....			1,2	2 B FE	14,960	95,4771	14,322	15,000	14,961	0	2	0	0	4,750	4,789	FA	269	356	08/05/2024	02/15/2033	
289178-AA-3..	ELLUCIAN HOLDINGS INC.....			1,2	4 C FE	79,073	100,2500	79,198	79,000	79,071	0	(1)	0	0	6,500	6,478	JD	556	0	11/15/2024	12/01/2029	
28932W-AG-0..	ELM ROAD GENERATING STATION SUPERCRTICA.....			1	1 G FE	655,902	97,3740	638,678	655,902	655,914	0	(2)	0	0	4,673	4,672	JJ	13,793	30,650	01/12/2011	01/19/2031	
29081P-AF-2..	EMBOTELLADORA ANDINA SA.....		C	1,2	2 B FE	1,512,072	73,9884	1,109,826	1,500,000	1,510,901	0	(263)	0	0	3,950	3,904	JJ	26,333	59,250	01/31/2020	01/21/2050	
29103C-AA-6..	EMRLD BORROWER LP.....			1,2	4 B FE	202,903	99,8750	201,748	202,000	201,748	(1,085)	(70)	0	0	6,625	6,540	JD	595	13,383	02/29/2024	12/15/2030	
29163V-AG-8..	EMPIRE COMMUNITIES CORP.....			1,2	4 B FE	251,875	104,5000	261,250	250,000	251,737	0	(138)	0	0	9,750	9,549	MN	4,063	12,323	07/24/2024	05/01/2029	
29250N-AZ-8..	ENBRIDGE INC.....			1,2	2 A FE	736,546	91,6475	627,785	685,000	714,324	0	(5,977)	0	0	3,125	2,147	MN	2,735	21,406	03/01/2021	11/15/2029	
29250N-BX-2..	ENBRIDGE INC.....			1,2	2 A FE	554,421	103,6134	569,874	550,000	553,920	0	(512)	0	0	6,000	5,787	MN	4,217	27,195	05/28/2024	11/15/2028	
29250N-CC-7..	ENBRIDGE INC.....			1,2	2 A FE	39,940	100,2187	40,087	40,000	39,943	0	3	0	0	5,625	5,645	A0	538	1,125	04/02/2024	04/05/2034	
292554-AR-3..	ENCORE CAPITAL GROUP INC.....			1,2	3 C FE	201,700	105,0000	210,000	200,000	201,584	0	(116)	0	0	8,500	8,314	MN	2,172	8,217	06/11/2024	05/15/2030	
29261A-AA-8..	ENCOMPASS HEALTH CORP.....			1,2	3 C FE	396,920	96,3750	398,993	414,000	396,175	1,152	3,750	0	0	4,500	5,628	FA	7,763	18,630	12/11/2023	02/01/2028	
29272W-AD-1..	ENERGIZER HOLDINGS INC.....			1,2	4 B FE	763,436	92,6250	792,870	856,000	755,944	13,203	12,436	0	0	4,375	6,432	MS	9,467	37,450	09/27/2023	03/31/2029	
29272W-AF-6..	ENERGIZER HOLDINGS INC.....			1,2	4 B FE	176,296	100,0000	185,000	185,000	179,507	355	1,540	0	0	6,500	7,615	JD	33	18,038	12/01/2022	12/31/2027	
29273R-BE-8..	ENERGY TRANSFER LP.....			1,2	2 B FE	177,299	93,9205	178,449	190,000	177,766	0	467	0	0	4,900	5,743	MS	2,741	4,655	06/26/2024	03/15/2035	
29273R-BK-4..	ENERGY TRANSFER LP.....			1,2	2 B FE	747,498	98,6009	764,157	775,000	757,148	0	7,137	0	0	4,200	5,279	A0	6,872	32,550	07/14/2023	04/15/2027	
29273V-AQ-3..	ENERGY TRANSFER LP.....			1,2	2 B FE	386,236	100,9882	403,953	400,000	387,686	0	1,145	0	0	5,750	6,239	FA	8,689	23,000	09/26/2023	02/15/2033	
29273V-AT-7..	ENERGY TRANSFER LP.....			1,2	2 B FE	57,313	105,7512	58,163	55,000	57,129	0	(183)	0	0	6,400	5,604	JD	293	3,520	05/28/2024	12/01/2030	
29273V-AU-4..	ENERGY TRANSFER LP.....			1,2	2 B FE	31,670	106,5762	31,973	30,000	31,587	0	(82)	0	0	6,550	5,767	JD	164	1,965	05/28/2024	12/01/2033	
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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
29450Y-AA-7..	EQUIPMENTSHARE.COM INC.			1.2	4.C FE	228,308	103.7500	229,288	221,000	227,378	.0	(.930)	0	.0	9.000	8.005	MN	2,542	14,085	06/28/2024	05/15/2028
29450Y-AB-5..	EQUIPMENTSHARE.COM INC.			1.2	4.C FE	65,000	104.5000	67,925	65,000	65,000	.0	0	0	.0	8.625	8.622	MN	716	3,255	04/11/2024	05/15/2032
29450Y-AC-3..	EQUIPMENTSHARE.COM INC.			1.2	4.C FE	195,420	101.5000	197,925	195,000	195,410	.0	(10)	0	.0	8.000	7.964	MS	4,680	.0	09/11/2024	03/15/2033
29481#-AL-7..	ERGON, INC.				2.C PL	900,000	99.8574	898,716	900,000	900,000	.0	0	0	.0	6.100	6.100	N/A	763	41,175	03/26/2024	09/26/2030
29717P-AV-9..	ESSEX PORTFOLIO LP.			1.2	2.A FE	454,338	85.1864	366,302	430,000	445,415	.0	(2,042)	0	.0	2.650	2.093	MS	3,355	11,395	06/17/2020	03/15/2032
29717P-AY-3..	ESSEX PORTFOLIO LP.			1.2	2.A FE	154,085	90.3185	139,994	155,000	154,575	.0	130	0	.0	1.700	1.790	MS	878	2,635	02/22/2021	03/01/2028
29977L-AA-9..	SK INVICTUS INTERMEDIATE II SARL	.C		1.2	4.B FE	296,844	92.7656	301,488	325,000	293,936	14,871	3,453	0	.0	5.000	6.552	A0	2,753	16,250	05/31/2023	10/30/2029
30036F-AA-9..	EVERGY KANSAS CENTRAL INC.			1.2	1.F FE	39,836	69.1142	27,646	40,000	39,854	.0	4	0	.0	3.450	3.472	A0	291	1,380	04/02/2020	04/15/2050
30040W-AE-8..	EVERSOURCE ENERGY			1.2	2.B FE	339,378	95.1093	328,127	345,000	340,320	.0	838	0	.0	3.300	3.767	JJ	5,250	10,148	05/28/2024	01/15/2028
30040W-AP-3..	EVERSOURCE ENERGY			1.2	2.B FE	798,376	87.4192	699,354	800,000	798,787	.0	147	0	.0	3.375	3.399	MS	9,000	27,000	02/22/2022	03/01/2032
30161N-AX-9..	EXELON CORP.			1.2	2.B FE	698,558	95.5011	668,508	700,000	699,192	.0	135	0	.0	4.050	4.074	A0	5,985	28,350	03/30/2020	04/15/2030
30225V-AS-6..	EXTRA SPACE STORAGE LP.			1.2	2.B FE	191,648	99.2719	193,580	195,000	191,798	.0	150	0	.0	5.400	5.633	FA	4,388	5,616	06/26/2024	02/01/2034
302491-AU-9..	FMC CORP.			1.2	2.C FE	702,076	91.4300	726,869	795,000	720,218	.0	13,237	0	.0	3.450	5.728	A0	6,857	27,428	08/14/2023	10/01/2029
302491-AX-3..	FMC CORP.			1.2	2.C FE	329,473	98.7852	330,930	335,000	329,764	.0	291	0	.0	5.650	5.889	MN	2,261	9,464	05/28/2024	05/18/2033
30251G-BD-8..	FMG RESOURCES (AUGUST 2006) PTY LTD.	.C		1.2	3.A FE	160,000	98.6176	157,788	160,000	157,788	(812)	0	0	.0	5.875	5.875	A0	1,984	9,400	04/07/2022	04/15/2030
30251G-BE-6..	FMG RESOURCES (AUGUST 2006) PTY LTD.	.C		1.2	3.A FE	160,825	99.6207	170,351	171,000	162,361	(190)	839	0	.0	6.125	6.989	A0	2,211	10,168	07/25/2024	04/15/2032
303901-BL-5..	FAIRFAX FINANCIAL HOLDINGS LTD.			1.2	2.B FE	689,817	100.9517	706,662	700,000	690,495	.0	640	0	.0	5.625	5.848	FA	14,766	25,313	05/28/2024	08/16/2032
31428X-BF-2..	FEDEX CORP.			1.2	2.B FE	199,910	98.1747	196,349	200,000	199,984	.0	12	0	.0	3.250	3.256	A0	1,625	6,500	04/23/2019	04/01/2026
31428X-BP-0..	FEDEX CORP.			1.2	2.B FE	162,454	95.8693	162,978	170,000	167,246	.0	814	0	.0	3.400	3.957	FA	2,184	5,780	06/15/2018	02/15/2028
31556T-AA-7..	FERTILITA ENTERTAINMENT LLC (NEVADA)			1.2	4.B FE	1,188,359	92.5000	1,179,375	1,275,000	1,174,055	3,728	12,030	0	.0	4.625	6.273	JJ	27,191	46,828	11/14/2024	01/15/2029
316773-DF-4..	FIFTH THIRD BANCORP.			2.5	2.A FE	347,899	92.9811	362,626	390,000	351,029	.0	2,701	0	.0	4.337	5.874	A0	3,101	11,233	05/28/2024	04/25/2033
316773-DK-3..	FIFTH THIRD BANCORP.			1.2, 5	2.A FE	476,886	103.9079	488,367	470,000	476,029	.0	(857)	0	.0	6.339	5.935	JJ	12,745	19,334	05/28/2024	07/27/2029
335934-AT-2..	FIRST QUANTUM MINERALS LTD.			1.2	4.B FE	391,500	99.5000	398,000	400,000	387,509	44,653	3,856	0	.0	6.875	8.152	A0	5,806	27,500	06/01/2023	10/15/2027
335934-AU-9..	FIRST QUANTUM MINERALS LTD.			1.2	4.B FE	302,063	102.7500	308,250	300,000	301,856	48,941	(210)	0	.0	8.625	8.498	JD	2,156	25,875	09/15/2023	06/01/2031
335934-AY-7..	FIRST QUANTUM MINERALS LTD.			1.2	4.B FE	205,000	106.0000	217,300	205,000	205,000	.0	0	0	.0	9.375	9.368	MS	6,406	9,716	02/22/2024	03/01/2029
337738-AU-2..	FISERV INC.			1.2	2.B FE	613,921	93.8222	506,640	540,000	579,121	.0	(8,795)	0	.0	3.500	1.725	JJ	9,450	18,900	12/09/2020	07/01/2029
33834Y-AB-4..	FIVE POINT OPERATING COMPANY LP.			2	4.C FE	692,471	101.5000	681,744	671,669	681,744	(1,650)	(9,077)	0	.0	10.500	8.359	MN	9,012	35,263	01/16/2024	01/15/2028
340711-BA-7..	FLORIDA GAS TRANSMISSION COMPANY LLC.			1.2	2.B FE	249,800	82.0778	205,195	250,000	249,864	.0	18	0	.0	2.300	2.309	A0	1,438	5,750	09/15/2021	10/01/2031
344419-AC-0..	FOMENTO ECONOMICO MEXICANO SAB DE CV.	.C		1.2	2.A FE	184,716	71.0312	127,856	180,000	184,248	.0	(110)	0	.0	3.500	3.358	JJ	2,888	6,300	06/22/2020	01/16/2050
34487#-AC-1..	FOOTBALL CLUB TERMINAL NOTES 2029 TRUST.				1.F	1,000,000	98.7540	987,540	1,000,000	1,000,000	.0	0	0	.0	3.820	3.872	OCT	9,338	39,049	10/20/2014	10/20/2026
34501@-AE-1..	FOOTBALL CLUB TERMINAL NOTE 2024-XVII TR.				1.F FE	2,500,000	101.3320	2,533,301	2,500,000	2,500,000	.0	0	0	.0	5.480	5.488	OCT	32,728	38,817	06/26/2024	10/05/2028
34502*-AD-4..	FOOTBALL CLUB TERMINAL NOTES 2032 TRUST.				1.F	500,000	87.7730	438,865	500,000	500,000	.0	0	0	.0	3.560	3.561	N/A	17,602	18,196	08/29/2017	10/05/2032
345370-CQ-1..	FORD MOTOR CO.				2.C FE	1,288,654	78.7451	1,082,745	1,375,000	1,297,569	.0	1,864	0	.0	4.750	5.186	JJ	30,116	65,313	01/25/2022	01/15/2043
345370-DA-5..	FORD MOTOR CO.			1.2	2.C FE	19,625	83.2129	20,803	25,000	20,359	.0	498	0	.0	3.250	6.557	FA	314	813	06/28/2023	02/12/2032
345370-DB-3..	FORD MOTOR CO.			1.2	3.A FE	44,000	99.2242	43,659	44,000	43,659	(341)	0	0	.0	6.100	6.100	FA	984	2,684	08/16/2022	08/19/2032
345397-B2-8..	FORD MOTOR CREDIT COMPANY LLC.			1.2	2.C FE	639,331	98.4364	689,055	700,000	678,967	.0	22,873	0	.0	3.375	7.024	MN	3,150	23,625	03/20/2023	11/13/2025
345397-B3-6..	FORD MOTOR CREDIT COMPANY LLC.			1.2	2.C FE	510,839	90.1732	541,039	600,000	521,400	.0	9,417	0	.0	4.000	6.739	MN	3,200	20,000	05/28/2024	11/13/2030
345397-C2-7..	FORD MOTOR CREDIT COMPANY LLC.			1.2	2.C FE	231,413	98.8046	247,012	250,000	238,680	.0	4,183	0	.0	4.950	7.029	MN	1,134	12,375	03/20/2023	05/28/2027
345397-C3-5..	FORD MOTOR CREDIT COMPANY LLC.			1.2	3.A FE	200,000	104.5267	209,053	200,000	200,000	.0	0	0	.0	7.350	7.350	MN	2,328	14,700	11/01/2022	11/04/2027
345397-C4-3..	FORD MOTOR CREDIT COMPANY LLC.			1.2	3.A FE	399,492	101.8667	407,467	400,000	399,778	.0	176	0	.0	6.950	7.000	MS	8,881	27,800	01/03/2023	03/06/2026
345397-C6-8..	FORD MOTOR CREDIT COMPANY LLC.			1.2	3.A FE	199,754	105.9356	211,871	200,000	199,788	.0	33	0	.0	7.350	7.375	MS	4,696	14,700	01/03/2023	03/06/2030
345397-C9-2..	FORD MOTOR CREDIT COMPANY LLC.			1.2	3.A FE	224,719	103.3622	232,565	225,000	224,825	.0	45	0	.0	6.800	6.826	MN	2,083	15,300	04/04/2023	05/12/2028
345397-D5-9..	FORD MOTOR CREDIT COMPANY LLC.			1.2	3.A FE	406,093	103.6413	414,565	400,000	405,362	.0	(732)	0	.0	6.798	6.390	MN	4,079	20,394	05/28/2024	11/07/2028
345397-XL-2..	FORD MOTOR CREDIT COMPANY LLC.				2.C FE	190,000	99.2805	198,561	200,000	196,697	.0	5,294	0	.0	4.134	7.035	FA	3,376	8,268	09/20/2023	08/04/2025
345397-XU-2..	FORD MOTOR CREDIT COMPANY LLC.				2.C FE	252,650	99.2526	307,683	310,000	297,796	.0	11,014	0	.0	4.389	8.505	JJ	6,538	13,606	03/27/2020	01/08/2026
346232-AE-1..	FORESTAR GROUP INC.			1.2	3.C FE	313,863	96.0000	336,000	350,000	326,377	209	5,924	0	.0	5.000	7.251	MS	5,833	17,500	08/05/2022	03/01/2028

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		CUSIP Identification	F o r e i g n Code	B o n d CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
346232-AF-8.	FORESTAR GROUP INC.		1,2	3 C FE		549,938	97.0000	533,500	550,000	533,500	9,670	(45)	0	0	3.850	3.837	MN	2,706	21,175	11/16/2021	05/15/2026
349553-AM-9.	FORTIS INC.		1,2	2 C FE		381,630	96.9726	397,588	410,000	394,179	0	5,662	0	0	3.055	5.388	AO	3,027	8,157	05/28/2024	10/04/2026
34966M-AA-0.	FORTRESS INTERMEDIATE 3 INC.		1,2	4 B FE		252,750	101.3750	253,438	250,000	251,375	(1,241)	(134)	0	0	7.500	7.291	JD	1,563	10,156	07/09/2024	06/01/2031
350630-AA-6.	FOUNDRY JV HOLDCO LLC			2 B FE		5,000,000	93.8220	4,691,100	5,000,000	5,000,000	0	0	0	0	5.720	5.720	JAJO	52,433	291,000	05/31/2023	01/25/2038
35561R-AA-5.	FRED HUTCHINSON CANCER CENTER		1,2	1 F FE		143,000	91.6641	131,080	143,000	143,000	0	0	0	0	4.966	4.966	JJ	3,551	7,101	06/23/2022	01/01/2052
35640Y-AH-0.	FREEDOM MORTGAGE CORP.		2	4 B FE		274,375	100.2500	275,688	275,000	274,569	2,625	194	0	0	7.625	7.747	MN	3,495	16,203	05/16/2024	05/01/2026
35640Y-AJ-6.	FREEDOM MORTGAGE CORP.		1,2	4 B FE		701,531	99.5000	721,375	725,000	707,219	0	5,688	0	0	6.625	7.952	JJ	22,148	24,016	05/08/2024	01/15/2027
35640Y-AK-3.	FREEDOM MORTGAGE CORP.		1,2	4 B FE		282,938	108.5000	298,375	275,000	283,071	0	15	0	0	12.000	10.441	AO	8,250	18,150	11/15/2024	10/01/2028
35641A-AA-6.	FREEDOM MORTGAGE HOLDINGS LLC		1,2	4 B FE		203,198	102.7500	205,500	200,000	202,897	0	(301)	0	0	9.250	8.820	FA	7,708	8,942	05/23/2024	02/01/2029
35641A-AB-4.	FREEDOM MORTGAGE HOLDINGS LLC		1,2	4 B FE		73,500	102.6250	76,969	75,000	73,599	0	.99	0	0	9.125	9.523	MN	874	3,517	06/24/2024	05/15/2031
35906A-BE-7.	FRONTIER COMMUNICATIONS HOLDINGS LLC		1,2	4 C FE		146,438	99.6250	149,438	150,000	146,964	0	527	0	0	5.875	6.684	AO	1,860	4,406	06/24/2024	10/15/2027
35906A-BF-4.	FRONTIER COMMUNICATIONS HOLDINGS LLC		1,2	4 C FE		1,812,344	98.1250	1,839,844	1,875,000	1,815,689	(6,003)	9,148	0	0	5.000	5.947	MN	15,625	26,875	11/04/2024	05/01/2028
36143L-2A-2.	GA GLOBAL FUNDING TRUST			1 G FE		1,809,414	96.3667	1,734,601	1,800,000	1,802,010	0	(1,907)	0	0	1.625	1.516	JJ	13,488	29,250	01/11/2021	01/15/2026
36143L-2G-9.	GA GLOBAL FUNDING TRUST			1 G FE		999,720	94.7098	947,098	1,000,000	999,883	0	.56	0	0	2.250	2.256	JJ	10,938	22,500	01/03/2022	01/06/2027
361448-AY-9.	GATX CORP.		1,2	2 B FE		515,015	97.3818	535,600	550,000	541,107	0	4,949	0	0	3.250	4.246	MS	5,263	17,875	03/06/2019	09/15/2026
36165R-AC-9.	GCC SAB DE CV		C	1,2	2 C FE	1,963,273	85.6341	1,710,113	1,997,000	1,971,228	0	2,933	0	0	3.614	3.815	AO	14,234	72,172	04/08/2022	10/01/2032
361680-AL-8.	GFL ENVIRONMENTAL INC.		1,2	4 C FE		100,000	94.5000	94,500	100,000	94,500	2,375	0	0	0	4.000	3.983	FA	1,667	4,000	09/21/2021	08/01/2028
361680-AN-4.	GFL ENVIRONMENTAL INC.		1,2	4 C FE		22,625	96.0000	24,000	25,000	23,248	0	329	0	0	4.750	6.592	JD	53	1,188	01/18/2023	06/15/2029
361680-AP-9.	GFL ENVIRONMENTAL INC.		1,2	4 C FE		616,938	94.2500	636,188	675,000	618,352	4,500	7,793	0	0	4.375	5.976	FA	11,156	29,531	03/02/2023	08/15/2029
361680-AQ-7.	GFL ENVIRONMENTAL INC.		1,2	3 B FE		240,000	102.7500	246,600	240,000	240,000	0	0	0	0	6.750	6.752	JJ	7,470	9,855	11/29/2023	01/15/2031
36170J-AA-4.	GGAM FINANCE LIMITED		C	2	3 C FE	265,125	104.5722	261,431	250,000	261,179	(2,355)	(1,590)	0	0	8.000	5.972	JD	889	12,000	08/21/2024	06/15/2028
36170J-AC-0.	GGAM FINANCE LIMITED		C	1,2	3 C FE	333,938	103.1002	335,076	325,000	330,852	0	(3,085)	0	0	8.000	6.815	JD	1,156	27,228	01/12/2024	02/15/2027
36170J-AD-8.	GGAM FINANCE LIMITED		C	1,2	3 C FE	126,265	101.1250	126,406	125,000	126,158	0	(107)	0	0	6.875	6.623	AO	1,814	4,607	06/11/2024	04/15/2029
36170J-AE-6.	GGAM FINANCE LIMITED		C	1,2	3 C FE	20,000	98.1250	19,625	20,000	19,625	(375)	0	0	0	5.875	5.875	MS	330	0	09/12/2024	03/15/2030
361841-AL-3.	GLP CAPITAL LP		1,2	3 A FE		414,757	98.8599	434,984	440,000	419,549	0	4,299	0	0	5.300	6.631	JJ	10,753	23,320	11/17/2023	01/15/2029
361841-AR-0.	GLP CAPITAL LP		1,2	3 A FE		423,497	85.5914	423,677	495,000	417,120	1,365	4,620	0	0	3.250	5.649	JJ	7,418	9,100	05/28/2024	01/15/2032
36258G-AA-5.	GUSAP III LP		1,2	2 B FE		1,534,274	93.1652	1,438,471	1,544,000	1,538,734	0	904	0	0	4.250	4.325	JJ	29,164	65,620	04/08/2022	01/21/2030
36267Q-AA-2.	CLUE OPCO LLC		1,2	4 B FE		720,453	105.0000	782,250	745,000	722,340	4,950	1,702	0	0	9.500	10.118	AO	14,941	57,033	08/22/2024	10/15/2031
36268N-AA-8.	BOOST NEWCO BORROWER LLC		1,2	3 C FE		200,000	104.5000	209,000	200,000	200,000	0	0	0	0	7.500	7.990	JJ	6,917	11,708	09/20/2023	01/15/2031
36294B-AL-8.	GS CALTEX CORP.		C	2 A FE		632,746	100.4447	637,824	635,000	633,317	0	412	0	0	5.375	5.457	FA	13,653	34,131	07/31/2023	08/07/2028
364760-AP-3.	GAP INC.		1,2	4 A FE		382,142	89.8750	404,438	450,000	380,745	10,743	8,331	0	0	3.625	6.304	AO	4,078	16,313	02/21/2023	10/01/2029
364760-AQ-1.	GAP INC.		1,2	4 A FE		163,219	86.1250	150,719	175,000	150,719	4,044	331	0	0	3.875	4.971	AO	1,695	3,875	10/31/2024	10/01/2031
36485M-AK-5.	GARDAWORLD SECURITY CORP.		1,2	4 B FE		58,800	97.0000	58,200	60,000	58,200	639	186	0	0	4.625	4.982	FA	1,048	2,775	06/29/2020	02/15/2027
36485M-AL-3.	GARDAWORLD SECURITY CORP.		1,2	5 B FE		147,000	94.6250	139,099	147,000	139,099	8,269	0	0	0	6.000	5.999	JD	735	8,820	05/17/2021	06/01/2029
36485M-AP-4.	GARDAWORLD SECURITY CORP.		1,2	5 B FE		50,000	102.0000	51,000	50,000	50,000	0	0	0	0	8.375	8.378	MN	710	0	10/29/2024	11/15/2032
366504-AA-6.	GARRETT MOTION HOLDINGS INC.		1,2	4 B FE		393,094	101.2500	394,875	390,000	392,813	(166)	(116)	0	0	7.750	7.614	MN	2,603	15,868	06/27/2024	05/31/2032
366651-AC-1.	GARTNER INC.		1,2	2 C FE		150,585	97.2246	143,892	148,000	148,250	8,700	(495)	0	0	4.500	4.156	JJ	3,330	6,660	11/24/2020	07/01/2028
366651-AE-7.	GARTNER INC.		1,2	2 C FE		150,000	91.2099	136,815	150,000	150,000	17,813	0	0	0	3.750	3.749	AO	1,406	5,625	09/14/2020	10/01/2030
366651-AG-2.	GARTNER INC.		1,2	2 C FE		200,000	92.8291	185,658	200,000	200,000	19,500	0	0	0	3.625	3.625	JD	322	7,250	06/15/2021	06/15/2029
369550-BP-2.	GENERAL DYNAMICS CORP.		1,2	1 F FE		223,730	85.3146	213,287	250,000	230,131	0	2,704	0	0	2.250	3.651	JD	469	5,625	07/26/2022	06/01/2031
37045X-BG-0.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		659,474	100.2976	671,994	670,000	665,017	0	4,036	0	0	5.250	5.922	MS	11,725	35,175	08/14/2023	03/01/2026
37045X-CG-9.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		98,849	96.5929	101,423	105,000	99,781	0	932	0	0	3.850	5.669	JJ	1,976	2,021	05/28/2024	01/05/2028
37045X-DA-1.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		855,962	94.3912	769,288	815,000	831,087	0	(6,303)	0	0	2.700	1.879	FA	8,007	22,005	12/09/2020	08/20/2027
37045X-DL-7.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		241,737	84.7530	254,259	300,000	252,823	0	5,927	0	0	2.700	5.647	JD	473	8,100	01/31/2023	06/10/2031
37045X-DS-2.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		621,967	85.9007	597,010	695,000	627,222	0	4,267	0	0	3.100	4.714	JJ	10,114	14,880	06/26/2024	01/12/2032
37045X-ED-4.	GENERAL MOTORS FINANCIAL COMPANY INC.		1,2	2 B FE		69,786	103.4624	72,424	70,000	69,818	0	17	0	0	6.400	6.442	JJ	2,140	4,480	01/04/2023	01/09/2033
37045X-EQ-5.	GENERAL MOTORS FINANCIAL COMPANY INC.		1	2 B FE		418,660	100.9152	423,844	420,000	419,030	0	371	0	0	5.400	5.506	MN	3,339	17,010	05/28/2024	05/08/2027
37185L-AN-2.	GENESIS ENERGY LP		1,2	4 C FE		106,200	101.7500	107,855	106,000	106,172	0	(25)	0	0	8.875	8.828	AO	1,986	9,408	01/19/2023	04/15/2030
37185L-AP-7.	GENESIS ENERGY LP		1,2	4 C FE		6,927	100.7500	7,053	7,000	6,941	0	13	0	0	8.250	8.500	JJ	266	350	11/30/2023	01/15/2029

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
37185L-AQ-5.	GENESIS ENERGY LP			1,2	4 C FE	33,000	97,7500	32,258	33,000	32,258	(743)	0	0	0	7,875	7,875	MN	332	1,343	05/06/2024	05/15/2032
37185L-AR-3.	GENESIS ENERGY LP			1,2	4 C FE	163,256	97,8750	159,536	163,000	159,536	(3,718)	(2)	0	0	8,000	7,976	MN	435	0	12/06/2024	05/15/2033
37441Q-AA-9.	WRANGLER HOLDCO CORP.			1,2	4 C FE	35,000	101,7500	35,613	35,000	35,000	0	0	0	0	6,625	6,627	AO	580	670	06/06/2024	04/01/2032
375558-BS-1.	GILEAD SCIENCES INC.			1,2	2 A FE	474,219	68,8429	471,574	685,000	479,995	0	5,776	0	0	2,600	5,457	AO	4,453	14,365	05/28/2024	10/01/2040
37732Q-AA-4.	MAGNERA CORP.			1,2	4 A FE	262,026	88,6250	320,823	362,000	273,650	0	11,624	0	0	4,750	11,392	MN	2,197	14,891	07/08/2024	11/15/2029
378272-BG-2.	GLENCORE FUNDING LLC			1,2	2 A FE	114,739	84,2898	96,933	115,000	114,819	0	24	0	0	2,625	2,651	MS	822	3,019	09/15/2021	09/23/2031
37940X-AN-2.	GLOBAL PAYMENTS INC.			1,2	2 C FE	499,745	100,2004	501,002	500,000	499,817	0	34	0	0	5,300	5,309	FA	10,011	26,500	08/08/2022	08/15/2029
37954F-AJ-3.	GLOBAL PARTNERS LP			1,2	4 B FE	370,250	99,3750	347,813	350,000	347,813	12,709	(2,646)	0	0	6,875	6,018	JJ	11,095	24,063	01/07/2021	01/15/2029
37954F-AK-0.	GLOBAL PARTNERS LP			1,2	4 B FE	150,000	102,7500	154,125	150,000	150,000	0	0	0	0	8,250	8,250	JJ	5,706	6,084	01/03/2024	01/15/2032
37959G-AC-1.	GLOBAL ATLANTIC (FIN) CO.			2	3 B FE	130,000	95,6250	124,313	130,000	124,313	12,513	0	0	0	4,700	4,700	AO	1,290	6,110	06/24/2021	10/15/2051
37959G-AD-9.	GLOBAL ATLANTIC (FIN) CO.			1,2	2 C FE	157,712	110,9186	177,470	160,000	157,965	0	161	0	0	7,950	8,161	JD	565	12,720	07/28/2023	06/15/2033
37959G-AG-2.	GLOBAL ATLANTIC (FIN) CO.			2	3 B FE	89,000	104,7605	93,237	89,000	89,000	0	0	0	0	7,950	7,948	AO	1,494	2,437	06/04/2024	10/15/2054
38016L-AC-9.	GO DADDY OPERATING COMPANY																				
38021M-AA-4.	LLC			1,2	3 C FE	175,000	91,2500	159,688	175,000	159,688	1,531	0	0	0	3,500	3,499	MS	2,042	6,125	02/22/2021	03/01/2029
380355-AJ-6.	GOAT HOLDCO LLC			1,2	4 B FE	85,000	98,6250	83,831	85,000	83,831	(1,169)	0	0	0	6,750	6,748	FA	112	0	12/10/2024	02/01/2032
380355-AM-9.	GOEASY LTD.			1,2	3 C FE	74,813	102,0000	76,500	75,000	74,833	0	21	0	0	7,625	7,684	JJ	2,859	2,033	04/02/2024	07/01/2029
	GOEASY LTD.			1,2	3 C FE	150,000	100,5000	150,750	150,000	150,000	0	0	0	0	6,875	6,874	MN	1,633	0	10/21/2024	05/15/2030
38119#-AC-8.	GOLDEN SPREAD ELECTRIC																				
38119#-AC-8.	COOPERATIVE, INC.				1 D	1,352,510	97,3860	1,317,156	1,352,510	1,352,550	0	(10)	0	0	4,350	4,349	FA	23,043	58,834	08/01/2011	08/10/2031
38141G-A5-3.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	2,436,258	107,2770	2,360,094	2,200,000	2,428,116	0	(8,142)	0	0	6,561	5,086	AO	26,864	72,171	08/02/2024	10/24/2034
38141G-A9-5.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	498,551	101,6418	492,963	485,000	498,045	0	(505)	0	0	5,851	5,478	AO	5,203	14,189	06/26/2024	04/25/2035
38141G-WB-6.	GOLDMAN SACHS GROUP INC			1,2	1 F FE	1,530,610	98,2186	1,468,368	1,495,000	1,486,553	0	(5,120)	0	0	3,850	3,775	JJ	24,782	44,179	05/28/2024	01/26/2027
38141G-WV-2.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	777,022	96,1037	768,830	800,000	782,537	0	2,967	0	0	3,814	4,389	AO	5,763	24,791	05/28/2024	04/23/2029
38141G-XR-0.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	210,640	82,1457	209,472	255,000	213,082	0	2,442	0	0	1,992	4,784	JJ	2,173	0	07/30/2024	01/27/2032
38141G-YA-6.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	952,927	95,9904	964,704	1,005,000	973,973	0	12,682	0	0	1,431	2,942	MS	4,474	11,877	05/28/2024	03/09/2027
38141G-YB-4.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	125,000	85,1457	106,432	125,000	125,000	0	0	0	0	2,615	2,615	AO	627	3,269	04/15/2021	04/22/2032
38141G-YJ-7.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	295,012	83,4973	292,241	350,000	298,817	0	3,806	0	0	2,383	4,702	JJ	3,707	4,766	05/28/2024	07/21/2032
38141G-YN-8.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	621,552	84,0284	672,227	800,000	644,058	0	17,959	0	0	2,650	5,857	AO	4,122	21,200	09/26/2023	10/21/2032
38141G-ZM-9.	GOLDMAN SACHS GROUP INC			1,2	2 A FE	4,154,480	85,7937	3,774,923	4,400,000	4,182,015	0	17,365	0	0	3,102	3,799	FA	48,150	131,913	08/05/2024	02/24/2033
38141G-ZR-8.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	185,000	97,1507	179,729	185,000	185,000	0	0	0	0	3,615	3,616	MS	1,969	6,688	03/10/2022	03/15/2028
38143U-8H-7.	GOLDMAN SACHS GROUP INC			2	1 F FE	104,757	98,8777	103,822	105,000	104,968	0	26	0	0	3,750	3,777	FA	1,378	3,938	02/22/2016	02/25/2026
382550-BF-7.	GOODYEAR TIRE & RUBBER CO			1,2	4 B FE	97,298	98,0000	102,900	105,000	102,892	(401)	1,124	0	0	5,000	6,221	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5.	GOODYEAR TIRE & RUBBER CO			1,2	4 B FE	91,628	96,2500	92,400	96,000	92,400	(1,086)	606	0	0	4,875	5,617	MS	1,378	4,680	08/13/2019	03/15/2027
382550-BH-3.	GOODYEAR TIRE & RUBBER CO			1,2	4 B FE	71,923	100,5000	71,355	71,000	71,000	0	(923)	0	0	9,500	9,500	MN	581	3,839	01/09/2024	05/31/2025
382550-BN-0.	GOODYEAR TIRE & RUBBER CO			1,2	4 B FE	132,000	91,7500	121,110	132,000	121,110	(2,640)	0	0	0	5,000	4,999	JJ	3,043	6,600	05/13/2021	07/15/2029
38349Y-AA-3.	GOTO GROUP INC.			2	4 B FE	131,014	85,0000	130,529	153,563	130,529	(3,883)	3,398	0	0	5,500	10,003	MS	2,815	4,223	04/23/2024	05/01/2028
38349Y-AB-1.	GOTO GROUP INC.			2	5 B FE	10,543	39,3750	12,210	31,010	11,000	0	457	0	0	5,500	44,389	MS	569	0	11/05/2024	05/01/2028
384311-AA-4.	GRAFTECH FINANCE INC.			1,2	6 FE	0	80,2500	0	0	0	0	0	0	0	4,625	14,037	JD	19	0	10/29/2024	12/15/2028
384311-AA-4.	GRAFTECH FINANCE INC.			1,2	5 A FE	0	80,5000	0	0	0	0	0	0	0	4,625	5,182	JD	61	0	08/30/2022	12/15/2028
384311-AC-0.	GRAFTECH FINANCE INC.			2	5 B FE	559,268	77,0000	475,860	618,000	468,917	49,445	2,897	0	0	4,625	6,525	JD	635	25,831	10/29/2024	12/23/2029
38869A-AB-3.	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3 B FE	210,000	93,0000	195,300	210,000	195,300	525	0	0	0	3,500	3,499	MS	2,164	7,350	02/21/2020	03/15/2028
38869A-AC-1.	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3 B FE	334,365	90,7500	327,608	361,000	327,487	(75)	4,578	0	0	3,500	5,134	MS	4,212	12,635	12/19/2023	03/01/2029
38869A-AD-9.	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3 B FE	18,852	90,0000	20,700	23,000	19,513	0	548	0	0	3,750	7,381	FA	359	863	10/19/2023	02/01/2030
38869A-AE-7.	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3 B FE	125,000	100,0000	125,000	125,000	125,000	0	0	0	0	6,375	6,371	JJ	5,047	0	05/06/2024	07/15/2032
389286-AA-3.	GRAY MEDIA INC.			1,2	5 B FE	140,048	53,2500	140,048	263,000	140,048	31,605	3,585	83,319	0	5,375	17,238	MN	1,806	14,136	09/12/2023	11/15/2031
389375-AL-0.	GRAY MEDIA INC.			1,2	5 B FE	81,375	54,2500	81,375	150,000	81,375	37,080	(42)	68,912	0	4,750	17,688	AO	1,504	7,125	02/26/2021	10/15/2030
39122@-AA-7.	GREAT RIVER HYDRO, LLC.			2 B		3,000,000	93,7690	2,813,070	3,000,000	3,000,000	0	0	0	0	4,940	4,940	FA	49,812	148,200	04/18/2017	04/19/2032
39807U-AD-8.	GREYSTAR REAL ESTATE PARTNERS LLC			1,2	3 C FE	252,500	105,3750	263,438	250,000	252,133	0	(286)	0	0	7,750	7,562	MS	6,458	19,913	08/30/2023	09/01/2030
398433-AP-7.	GRIFFON CORP.			1,2	4 B FE	474,781	98,0000	465,500	475,000	464,241	2,161	(433)	0	0	5,750	5,710	MS	9,104	27,313	12/09/2020	03/01/2028
402740-AE-4.	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2 B FE	264,290	89,3301	267,990	300,000	264,763	0	472	0	0	5,950	7,034	AO	3,768	8,925	05/28/2024	10/15/2045
403949-AP-5.	HF SINCLAIR CORP.			2	2 C FE	133,550	101,4360	134,910	133,000	133,277	0	(103)	0	0	6,375	6,273	AO	1,790	8,479	04/06/2022	04/15/2027

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.						21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
404030-AJ-7..	H&E EQUIPMENT SERVICES INC.....			1.2	4.A FE	1,207,544	91.1250	1,230,188	1,350,000	1,214,872	(274)	19,197	0	0	3.875	6.086	JD	2,325	52,313	05/09/2024	12/15/2028
404119-BU-2..	HCA INC.....			1.2	2.C FE	777,578	98.9305	697,460	705,000	724,372	0	(11,525)	0	0	4.500	2.756	FA	11,985	31,725	03/09/2020	02/15/2027
404119-BX-6..	HCA INC.....			1.2	2.C FE	323,365	95.1611	309,274	325,000	324,193	0	162	0	0	4.125	4.187	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5..	HCA INC.....			1.2	2.C FE	249,000	90.4538	225,230	249,000	249,000	0	0	0	0	3.500	3.500	MS	2,905	8,715	02/11/2020	09/01/2030
404119-CC-1..	HCA INC.....			1.2	2.C FE	427,143	82.5198	387,843	470,000	436,299	0	4,324	0	0	2.375	3.583	JJ	5,147	11,163	09/26/2023	07/15/2031
40414L-AQ-2..	HEALTHPEAK OP LLC.....			1.2	2.A FE	369,460	97.7521	342,132	350,000	354,485	0	(3,178)	0	0	3.250	2.297	JJ	5,245	11,375	01/28/2020	07/15/2026
40414L-AR-0..	HEALTHPEAK OP LLC.....			1.2	2.A FE	132,955	93.6806	135,837	145,000	134,191	0	1,236	0	0	3.500	5.373	JJ	2,340	2,538	05/28/2024	07/15/2029
404280-BT-5..	HSBC HOLDINGS PLC.....	C		2.5	1.G FE	2,161,165	97.6873	1,973,283	2,020,000	2,099,962	0	(21,617)	0	0	4.583	3.357	JD	3,086	92,577	02/02/2022	06/19/2029
404280-CF-4..	HSBC HOLDINGS PLC.....	C			1.G FE	199,750	99.0462	198,092	200,000	199,864	0	22	0	0	4.950	4.965	MS	2,503	9,900	03/25/2020	03/31/2030
404280-CT-4..	HSBC HOLDINGS PLC.....	C		1.2.5	1.G FE	1,144,736	84.5778	1,268,667	1,500,000	1,210,690	0	31,177	0	0	2.804	6.068	MN	4,323	42,060	10/18/2022	05/24/2032
404280-DF-3..	HSBC HOLDINGS PLC.....	C		1.2.5	1.G FE	1,072,242	99.1664	1,090,830	1,100,000	1,082,742	0	6,457	0	0	4.755	5.330	JD	3,196	52,305	05/05/2023	06/09/2028
404280-DG-1..	HSBC HOLDINGS PLC.....	C		1.2.5	1.G FE	1,100,000	100.2962	1,103,258	1,100,000	1,100,000	0	0	0	0	5.210	5.212	FA	22,287	57,310	08/04/2022	08/11/2028
40468@-AA-7..	HA ECON 101 TRUST.....				1.F	5,036,880	86.6060	4,362,240	5,036,879	5,036,884	0	0	0	0	3.570	3.570	MON	9,990	178,775	09/29/2017	05/11/2043
40481@-AA-0..	HA FEDERAL FUNDING X TRUST.....				1.E	4,663,846	78.5670	3,763,725	4,790,466	4,663,846	0	0	0	0	3.098	3.098	APR	108,833	144,194	04/02/2024	03/07/2043
40739#-AA-8..	HAMILTON HOLDCO, LLC.....	C			2.C	1,500,000	105.1651	1,577,476	1,500,000	1,500,000	0	0	0	0	6.490	6.490	N/A	2,975	97,350	12/20/2023	12/20/2030
41242*-AT-9..	HARDWOOD FUNDING, LLC.....				1.G	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.530	3.529	N/A	4,707	70,600	06/07/2013	06/07/2025
41242*-AZ-5..	HARDWOOD FUNDING, LLC.....				1.G	3,000,000	90.7160	2,721,480	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	6,760	101,400	03/20/2015	06/07/2030
41242*-BH-4..	HARDWOOD FUNDING, LLC.....				1.G	1,000,000	88.4390	884,390	1,000,000	1,000,000	0	0	0	0	3.680	3.680	N/A	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5..	HARDWOOD FUNDING, LLC.....				1.G	1,000,000	93.2190	932,190	1,000,000	1,000,000	0	0	0	0	3.960	3.960	N/A	2,640	39,600	10/01/2018	06/07/2030
413875-AW-5..	L3HARRIS TECHNOLOGIES INC.....			1.2	2.B FE	401,036	98.0991	392,396	400,000	400,404	0	(108)	0	0	4.400	4.368	JD	782	17,600	06/13/2018	06/15/2028
415864-AM-9..	ENVIRI CORP.....			1.2	4.C FE	319,479	95.0000	353,400	372,000	336,701	292	11,208	0	0	5.750	9.942	JJ	8,972	21,390	10/02/2023	07/31/2027
416515-BE-3..	HARTFORD FINANCIAL SERVICES GROUP INC.....			1.2	2.A FE	323,960	91.1428	296,214	325,000	324,487	0	102	0	0	2.800	2.837	FA	3,337	9,100	08/08/2019	08/19/2029
417558-AB-9..	HARVEST MIDSTREAM I LP.....			1.2	4.A FE	206,128	101.5000	209,090	206,000	206,121	0	(6)	0	0	7.500	7.489	MN	1,974	8,111	04/30/2024	05/15/2032
41810@-AA-0..	HASI CUMBERLAND TRUST.....				2.C	1,057,708	100.0169	1,057,888	1,057,708	1,057,708	0	0	0	0	5.770	5.770	MON	57,898	51,471	01/26/2024	02/05/2030
418751-AL-7..	HAT HOLDINGS I LLC.....			1.2	3.A FE	83,000	104.0000	83,200	80,000	80,000	0	0	0	0	8.000	7.999	JD	284	6,542	12/04/2023	06/15/2027
42239P-AB-5..	HEARTLAND DENTAL LLC.....			1.2	4.C FE	132,000	105.7500	139,590	132,000	132,000	0	0	0	0	10.500	10.500	MN	1,771	13,860	09/06/2023	04/30/2028
42250P-AA-1..	HEALTHPEAK OP LLC.....			1.2	2.A FE	588,302	90.9095	595,457	655,000	594,565	0	6,122	0	0	3.000	5.083	JJ	9,061	11,400	05/28/2024	01/15/2030
42250P-AB-9..	HEALTHPEAK OP LLC.....			1.2	2.A FE	183,381	87.5593	161,985	185,000	184,017	0	147	0	0	2.875	2.972	JJ	2,453	5,319	06/09/2020	01/15/2031
42250P-AE-3..	HEALTHPEAK OP LLC.....			1.2	2.A FE	499,403	99.2265	506,055	510,000	500,228	0	708	0	0	5.250	5.550	JD	1,190	15,488	06/26/2024	12/15/2032
42329H-AB-4..	HELIOS SOFTWARE HOLDINGS INC.....	C		1.2	4.B FE	405,250	102.1250	408,500	400,000	404,250	(926)	(74)	0	0	8.750	8.384	MN	5,833	8,701	12/03/2024	05/01/2029
42704L-AA-2..	HERC HOLDINGS INC.....			1.2	3.C FE	1,047,943	98.2500	1,017,870	1,036,000	1,016,969	2,531	(4,289)	0	0	5.500	4.912	JJ	26,274	56,980	08/11/2023	07/15/2027
42704L-AE-4..	HERC HOLDINGS INC.....			1.2	3.C FE	230,000	101.1250	232,588	230,000	230,000	0	0	0	0	6.625	6.624	JD	677	7,957	06/04/2024	06/15/2029
428040-DA-4..	HERTZ CORP.....			1.2	5.A FE	32,000	83.7500	26,800	32,000	26,800	(2,160)	0	0	0	4.625	4.624	JD	123	1,480	11/17/2021	12/01/2026
428040-DB-2..	HERTZ CORP.....			1.2	5.A FE	295,600	65.5000	239,075	365,000	239,075	(51,273)	5,856	0	0	5.000	9.050	JD	1,521	16,450	11/26/2024	12/01/2029
428040-DC-0..	HERTZ CORP.....			1.2	4.B FE	147,152	106.2500	147,688	139,000	144,875	(2,253)	(24)	0	0	12.625	11.396	JJ	8,921	506	12/06/2024	07/15/2029
428102-AG-2..	HESS MIDSTREAM OPERATIONS LP.....			1.2	3.B FE	26,000	100.7500	26,195	26,000	26,000	0	0	0	0	6.500	6.499	JD	141	915	05/08/2024	06/01/2029
428104-AA-1..	HESS MIDSTREAM OPERATIONS LP.....			1.2	3.B FE	184,640	97.2500	178,940	184,000	178,940	1,908	(68)	0	0	5.125	5.079	JD	419	9,430	11/26/2019	06/15/2028
431318-AS-3..	HILCORP ENERGY I LP.....			1.2	3.B FE	629,963	96.7500	803,025	830,000	688,216	(3,643)	20,867	0	0	6.250	10.794	MN	8,646	51,875	12/05/2022	11/01/2028
431318-AU-8..	HILCORP ENERGY I LP.....			2	3.B FE	520,881	95.0000	498,750	525,000	497,843	(6,398)	851	0	0	5.750	5.972	FA	12,578	30,188	12/06/2022	02/01/2029
431318-AV-6..	HILCORP ENERGY I LP.....			2	3.B FE	145,500	92.5000														

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
44267D-AD-9..	HOWARD HUGHES CORP.....			1,2	4 A FE	793,281	96,7500	740,138	765,000	738,895	9,280	(3,691)	0	0	5,375	4,948	FA	17,133	37,759	05/22/2024	08/01/2028
44267D-AE-7..	HOWARD HUGHES CORP.....			1,2	4 A FE	487,948	92,0000	460,000	500,000	457,940	10,901	1,339	0	0	4,125	4,678	FA	8,594	18,563	05/24/2024	02/01/2029
44267D-AF-4..	HOWARD HUGHES CORP.....			1,2	4 A FE	225,000	89,8750	202,219	225,000	202,219	7,031	0	0	0	4,375	4,375	FA	4,102	9,844	01/19/2021	02/01/2031
442722-AB-0..	HOWARD MIDSTREAM ENERGY PARTNERS LLC.....			1,2	4 A FE	75,000	104,6250	78,469	75,000	75,000	0	0	0	0	8,875	8,874	JJ	3,069	6,823	06/29/2023	07/15/2028
442722-AC-8..	HOWARD MIDSTREAM ENERGY PARTNERS LLC.....			1,2	4 A FE	75,000	101,6250	76,219	75,000	75,000	0	0	0	0	7,375	7,373	JJ	2,981	0	06/06/2024	07/15/2032
44332P-AH-4..	HUB INTERNATIONAL LTD.....			1,2	4 B FE	181,143	102,5000	181,425	177,000	180,432	(407)	(303)	0	0	7,250	6,767	JD	570	11,165	11/22/2024	06/15/2030
44332P-AJ-0..	HUB INTERNATIONAL LTD.....			1,2	5 A FE	66,497	101,5000	66,990	66,000	66,315	(177)	(4)	0	0	7,375	7,239	JJ	2,042	1,705	11/19/2024	01/31/2032
443510-AK-8..	HUBBELL INC.....			1,2	2 A FE	104,543	84,5048	88,730	105,000	104,706	0	44	0	0	2,300	2,349	MS	711	2,415	03/03/2021	03/15/2031
443628-AH-5..	HUDBAY MINERALS INC.....			1,2	4 B FE	680,888	100,0000	670,000	670,000	662,673	13,968	(2,149)	0	0	6,125	5,804	A0	10,259	41,038	02/02/2023	04/01/2029
443628-AJ-1..	HUDBAY MINERALS INC.....			1,2	4 B FE	351,038	98,1250	358,156	365,000	355,571	1,508	4,041	0	0	4,500	6,012	A0	4,106	12,375	12/19/2024	04/01/2026
445587-AE-8..	HUNT COMPANIES INC.....			1,2	4 B FE	711,783	94,2500	730,438	775,000	703,057	23,104	8,086	0	0	5,250	6,764	A0	8,590	40,688	01/14/2022	04/15/2029
446150-BC-7..	HUNTINGTON BANCSHARES INC. HUNTINGTON INGALLS INDUSTRIES INC.....			1,2,5	2 A FE	203,570	103,1793	206,359	200,000	203,139	0	(432)	0	0	6,208	5,724	FA	4,484	6,208	05/28/2024	08/21/2029
446413-AT-3..	INC.....			1,2	2 C FE	716,870	94,6084	728,485	770,000	721,758	0	4,888	0	0	4,200	5,575	MN	5,390	16,170	05/09/2024	05/01/2030
44891A-CT-2..	HYUNDAI CAPITAL AMERICA ICHTHYS LNG PTY LTD.....			1	1 G FE	681,631	100,5065	688,470	685,000	682,509	0	878	0	0	5,250	5,443	JJ	17,282	17,981	05/28/2024	01/08/2027
449282-AA-0..	ICHTHYS LNG PTY LTD.....			C	1 G	5,000,000	95,8390	4,791,950	5,000,000	5,000,000	0	0	0	0	4,250	4,250	N/A	9,444	212,500	06/13/2022	12/15/2029
449691-AC-8..	ILIAD HOLDING SAS.....			C	1,2	4 B FE	677,000	101,3871	687,000	679,923	4,261	1,543	0	0	7,000	7,312	A0	10,152	48,090	01/19/2023	10/15/2028
449691-AF-1..	ILIAD HOLDING SAS.....			C	1,2	4 B FE	402,000	105,8750	400,000	401,841	0	(159)	0	0	8,500	8,405	A0	7,178	14,261	05/14/2024	04/15/2031
449691-AG-9..	ILIAD HOLDING SAS.....			C	1,2	4 B FE	727,031	100,2500	725,000	725,813	(1,208)	(11)	0	0	7,000	6,952	A0	3,947	0	12/17/2024	04/15/2032
450636-DH-9..	ITR CONCESSION COMPANY LLC.....				2 B FE	2,000,000	91,7670	1,835,340	2,000,000	2,000,000	0	0	0	0	3,170	3,170	N/A	18,668	63,400	03/17/2022	03/15/2029
45115A-AB-0..	ICON INVESTMENTS SIX DAC.....			C	1,2	2 C FE	436,621	101,8730	435,000	436,454	0	(167)	0	0	5,849	5,760	MN	3,746	12,722	05/28/2024	05/08/2029
45174H-BC-0..	IHEARTCOMMUNICATIONS INC.....			1,2	5 C FE	358,564	90,0000	347,985	386,650	347,985	10,104	7,849	0	0	6,375	8,623	FA	10,270	34,166	01/04/2023	05/01/2026
45174H-BE-6..	IHEARTCOMMUNICATIONS INC.....			1,2	5 C FE	11,183	75,0000	15,750	21,000	11,183	0	566	5,280	0	5,250	28,965	FA	417	1,485	10/24/2023	08/15/2027
45344L-AC-7..	CRESCENT ENERGY FINANCE LLC.....			1,2	4 A FE	369,831	104,2500	385,725	370,000	369,926	(432)	93	0	0	9,250	9,088	FA	12,929	30,988	06/21/2024	02/15/2028
45344L-AD-5..	CRESCENT ENERGY FINANCE LLC.....			1,2	4 A FE	255,288	99,3750	253,406	255,000	253,406	(1,883)	2	0	0	7,625	7,603	A0	4,861	5,486	12/04/2024	04/01/2032
45344L-AE-3..	CRESCENT ENERGY FINANCE LLC.....			1,2	4 A FE	115,000	97,2500	111,838	115,000	111,838	(3,163)	0	0	0	7,375	7,373	JJ	4,641	0	06/13/2024	01/15/2033
456472-AC-3..	INDUSTRIAS PENOLES SAB DE CV.....			C	1,2	2 B FE	1,304,529	86,6909	1,262,000	1,301,056	0	(770)	0	0	5,650	5,419	MS	21,589	71,303	10/16/2019	09/12/2049
457030-AK-0..	INGLES MARKETS INC.....			1,2	3 B FE	325,000	88,3750	287,219	325,000	287,219	2,031	0	0	0	4,000	4,000	JD	578	13,000	06/14/2021	06/15/2031
457187-AC-6..	INGREDION INC.....			1,2	2 B FE	538,963	89,8360	485,114	540,000	539,410	0	99	0	0	2,900	2,922	JD	1,305	15,660	05/08/2020	06/01/2030
458140-CL-2..	INTEL CORP.....			1,2	2 B FE	894,573	95,6920	861,228	900,000	894,730	0	157	0	0	5,150	5,231	FA	16,738	0	09/11/2024	02/21/2034
45827M-AA-5..	INTELLIGENT PACKAGING FINCO INC LTD.....			1,2	4 C FE	461,334	98,5000	546,675	555,000	489,453	(721)	13,596	0	0	6,000	9,808	MS	9,805	27,900	09/25/2024	09/15/2028
45846A-AA-8..	INTERCHILE SA.....			C	1,2	2 A FE	962,000	80,6777	962,000	962,000	0	0	0	0	4,500	4,500	JD	120	64,935	07/19/2021	06/30/2056
45866F-AV-6..	INTERCONTINENTAL EXCHANGE INC.....			1,2	1 G FE	699,258	97,8197	684,738	700,000	699,521	0	96	0	0	4,350	4,367	JD	1,353	30,450	05/12/2022	06/15/2029
45866F-BB-9..	INTERCONTINENTAL EXCHANGE INC. INTERNATIONAL BUSINESS MACHINES CORP.....			1,2	1 G FE	1,220,181	95,8648	1,198,310	1,250,000	1,226,630	0	5,520	0	0	3,625	4,155	MS	15,104	48,608	06/22/2023	09/01/2028
459200-JR-3..	INTERNATIONAL BUSINESS MACHINES CORP.....			1	1 G FE	443,620	97,3747	389,499	400,000	413,634	0	(6,424)	0	0	3,300	1,619	JJ	5,647	13,200	03/09/2020	01/27/2027
459200-JZ-5..	INTERNATIONAL BUSINESS MACHINES CORP.....			1	1 G FE	812,828	98,2461	746,670	760,000	772,097	0	(8,621)	0	0	3,300	2,115	MN	3,205	25,080	01/28/2020	05/15/2026
459200-KU-4..	INTERNATIONAL BUSINESS MACHINES CORP.....			1,2	1 G FE	129,065	95,3998	124,020	130,000	129,256	0	81	0	0	4,400	4,490	JJ	2,447	5,720	07/20/2022	07/27/2032
460599-AF-0..	INTERNATIONAL GAME TECHNOLOGY PLC.....			C	1,2	3 A FE	583,000	98,1250	600,000	588,750	2,100	4,650	0	0	4,125	4,983	A0	5,225	24,750	08/16/2022	04/15/2026
460690-BT-6..	INTERPUBLIC GROUP OF COMPANIES INC.....			1,2	2 B FE	164,723	85,2932	140,734	165,000	164,824	0	26	0	0	2,400	2,419	MS	1,320	3,960	02/23/2021	03/01/2031
460690-BU-3..	INTERPUBLIC GROUP OF COMPANIES INC.....			1,2	2 B FE	79,000	98,9835	79,187	80,000	79,124	0	79	0	0	5,375	5,539	JD	191	4,300	06/06/2023	06/15/2033
46115H-AW-7..	INTESA SANPAOLO SPA.....			C	2	2 C FE	183,126	100,0135	200,000	197,072	0	2,626	0	0	5,710	7,200	JJ	5,266	11,420	08/21/2018	01/15/2026
46115H-BQ-9..	INTESA SANPAOLO SPA.....			C	2	2 C FE	681,458	86,7010	800,000	695,586	0	9,436	0	0	4,198	6,385	JD	2,799	33,584	04/08/2024	06/01/2032
46115H-BU-0..	INTESA SANPAOLO SPA.....			C	2	2 A FE	199,596	101,6771	200,000	199,872	0	136	0	0	7,000	7,076	MN	1,556	14,000	11/14/2022	11/21/2025
46115H-BV-8..	INTESA SANPAOLO SPA.....			C	2	2 C FE	203,536	111,8216	200,000	203,000	0	(265)	0	0	8,248	7,986	MN	1,833	14,352	11/16/2022	11/21/2033
46115H-BZ-9..	INTESA SANPAOLO SPA.....			C	2	2 B FE	1,998,700	104,6577	2,000,000	1,998,849	0	99	0	0	6,625	6,634	JD	4,049	132,520	06/12/2023	06/20/2033
46188B-AB-8..	INVITATION HOMES OPERATING PARTNERSHIP L.....			1,2	2 B FE	463,395	89,9169	467,568	520,000	470,201	0	6,777	0	0	2,300	5,036	MN	1,528	6,843	05/28/2024	11/15/2028
46205Y-AB-7..	ION TRADING TECHNOLOGIES SARL.....			C	2	4 C FE	201,500	103,3861	200,000	201,357	0	(143)	0	0	9,500	9,309	MN	1,636	9,606	05/22/2024	05/30/2029
46284Y-AE-1..	IRON MOUNTAIN INC.....			1,2	3 C FE	358,124	97,3750	362,235	372,000	362,235	(335)	1,497	0	0	5,250	5,753	MS	5,751	19,530	08/07/2018	03/15/2028

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP	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
46284V-AQ-4	IRON MOUNTAIN INC. IRON MOUNTAIN INFORMATION			1,2	3 C FE	149,070	99.2500	147,883	149,000	147,883	(1,184)	(3)	0	0	6.250	6.244	JJ	647	0	12/03/2024	01/15/2033
46285M-AA-8	MANAGEMENT SER.			1,2	3 C FE	98,218	91.8750	90,038	98,000	90,038	507	(17)	0	0	5.000	4.974	MN	626	4,900	12/14/2021	07/15/2032
465685-AQ-8	ITC HOLDINGS CORP.			1,2	2 B FE	588,785	89.5400	528,286	590,000	589,312	0	117	0	0	2.950	2.974	MN	2,272	17,405	05/11/2020	05/14/2030
46590X-AM-8	JBS USA HOLDING LUX SARL	C		1,2	2 C FE	175,000	88.7446	155,303	175,000	175,000	0	0	0	0	3.750	3.749	JD	547	6,563	05/14/2021	12/01/2031
46590X-AZ-9	JBS USA HOLDING LUX SARL	C		1,2	2 C FE	493,646	98.1964	495,892	505,000	497,010	0	2,307	0	0	5.125	5.691	FA	10,784	25,881	08/14/2023	02/01/2028
465965-AC-5	J B POINDEXTER & CO INC.			1,2	4 B FE	272,438	104.8750	283,163	270,000	272,304	0	(133)	0	0	8.750	8.583	JD	1,050	23,428	06/13/2024	12/15/2031
46625H-RY-8	JPMORGAN CHASE & CO.			1,2,5	1 E FE	5,870,913	97.7830	5,607,855	5,735,000	5,738,282	0	(3,066)	0	0	3.782	3.606	FA	90,374	216,898	08/14/2023	02/01/2028
46647P-AM-8	JPMORGAN CHASE & CO.			1,2,5	1 F FE	328,838	95.5585	334,455	350,000	332,021	0	3,182	0	0	3.509	4.982	JJ	5,390	6,141	05/28/2024	01/23/2029
46647P-AR-7	JPMORGAN CHASE & CO.			1,2,5	1 E FE	679,365	96.9616	688,427	710,000	686,142	0	4,032	0	0	4.005	4.909	AO	5,371	18,223	05/28/2024	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO.			1,2,5	1 E FE	880,000	96.9097	852,805	880,000	880,000	0	0	0	0	4.203	4.204	JJ	16,233	36,986	07/16/2018	07/23/2029
46647P-BD-7	JPMORGAN CHASE & CO.			1,2,5	1 E FE	296,594	94.6025	302,728	320,000	299,106	0	2,512	0	0	3.702	5.148	MN	1,810	5,923	05/28/2024	05/06/2030
46647P-BL-9	JPMORGAN CHASE & CO.			1,2,5	1 F FE	140,889	87.9279	123,099	140,000	140,543	0	(95)	0	0	2.522	2.444	AO	677	3,531	03/10/2021	04/22/2031
46647P-BU-9	JPMORGAN CHASE & CO.			1,2,5	1 F FE	361,120	82.5733	330,293	400,000	371,533	0	3,690	0	0	1.764	2.913	MN	823	7,056	02/04/2022	11/19/2031
46647P-BX-3	JPMORGAN CHASE & CO.			1,2,5	1 F FE	347,268	82.5700	313,766	380,000	355,166	0	2,972	0	0	1.953	2.961	FA	3,030	7,421	04/04/2022	02/04/2032
46647P-CC-8	JPMORGAN CHASE & CO.			1,2,5	1 F FE	1,414,306	85.4510	1,469,757	1,720,000	1,448,777	0	30,512	0	0	2.580	5.239	AO	8,505	38,507	08/05/2024	04/22/2032
46647P-CR-5	JPMORGAN CHASE & CO.			1,2,5	1 F FE	1,625,502	83.9712	1,624,843	1,935,000	1,653,362	0	23,379	0	0	2.545	4.802	MN	7,250	36,648	08/22/2024	11/08/2032
46647P-CU-8	JPMORGAN CHASE & CO.			1,2	1 F FE	2,262,525	86.4754	2,135,942	2,470,000	2,276,833	0	16,345	0	0	2.963	4.085	JJ	31,714	60,297	08/05/2024	01/25/2033
46647P-CW-4	JPMORGAN CHASE & CO.			1,2,5	1 F FE	42,166	96.1118	43,250	45,000	42,747	0	581	0	0	2.947	4.809	FA	468	663	05/28/2024	02/24/2028
46647P-DA-1	JPMORGAN CHASE & CO.			1,2,5	1 F FE	33,825	98.3056	34,407	35,000	34,052	0	227	0	0	4.323	5.287	AO	273	757	05/28/2024	04/26/2028
46647P-DR-4	JPMORGAN CHASE & CO.			1,2,5	1 F FE	60,236	99.9799	59,988	60,000	60,212	0	(20)	0	0	5.350	5.297	JD	268	3,210	07/17/2023	06/01/2034
46647P-DU-7	JPMORGAN CHASE & CO.			1,2,5	1 F FE	698,257	100.8334	705,834	700,000	698,529	0	272	0	0	5.299	5.356	JJ	16,177	18,547	05/28/2024	07/24/2029
46647P-DX-1	JPMORGAN CHASE & CO.			1,2,5	1 F FE	1,514,504	103.3411	1,508,780	1,460,000	1,505,333	0	(9,172)	0	0	6.087	5.177	AO	16,787	77,914	05/28/2024	10/23/2029
46647P-EC-6	JPMORGAN CHASE & CO.			1,2,5	1 F FE	2,564,200	99.3907	2,484,768	2,500,000	2,562,054	0	(2,146)	0	0	5.336	4.992	JJ	58,548	0	08/02/2024	01/23/2035
469815-AK-0	JACOBS ENTERTAINMENT INC.			2	4 C FE	658,969	96.0000	672,000	700,000	657,364	4,750	5,256	0	0	6.750	8.176	FA	17,850	38,813	07/08/2024	02/15/2029
469815-AL-8	JACOBS ENTERTAINMENT INC.			1,2	4 C FE	111,000	96.5000	120,625	125,000	114,342	0	1,973	0	0	6.750	4.965	FA	3,188	8,438	05/23/2023	02/15/2029
47214B-AC-2	JBS USA HOLDING LUX SARL	C		1,2	2 C FE	592,366	105.8178	609,511	576,000	591,673	0	(697)	0	0	6.750	6.344	MS	11,448	28,108	05/28/2024	03/15/2034
47216F-AA-5	JAZZ SECURITIES DAC	C		1,2	3 B FE	279,510	94.0000	282,000	300,000	279,522	540	2,472	0	0	4.375	6.053	JJ	6,052	7,656	05/09/2024	01/15/2029
47232M-AF-9	JEFFERIES FINANCE LLC			1,2	4 B FE	194,660	93.4300	186,860	200,000	186,860	7,423	778	0	0	5.000	5.493	FA	3,778	10,000	02/08/2022	08/15/2028
47232M-AG-7	JEFFERIES FINANCE LLC			1,2	3 C FE	200,000	99.7008	199,402	200,000	199,402	(598)	0	0	0	6.625	6.625	AO	2,576	0	10/09/2024	10/15/2031
475795-AD-2	JELD-WEN INC.			1,2	4 B FE	551,868	94.0000	574,340	611,000	561,587	(8,437)	9,436	0	0	4.875	7.419	JD	1,324	23,083	07/12/2024	12/15/2027
478165-AF-0	S C JOHNSON & SON INC.			1	1 G FE	1,806,760	98.8950	1,977,900	2,000,000	1,900,188	0	9,058	0	0	5.750	6.552	FA	43,444	115,000	01/20/2009	02/15/2033
479142-G0-4	JOHNSON MATTHEY PLC	C		1	1 G	5,000,000	90.5220	4,526,100	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	417	225,000	06/30/2022	06/30/2029
481210-AQ-4	JRD HOLDINGS LLC				2 B	1,000,000	74.4020	744,020	1,000,000	1,000,000	0	0	0	0	2.980	2.980	N/A	6,374	29,800	10/14/2021	10/14/2036
482480-AJ-9	KLA CORP.			1,2	1 G FE	339,871	69.1363	235,063	340,000	339,894	0	3	0	0	3.300	3.302	MS	3,740	11,220	02/19/2020	03/01/2050
482556-AA-3	KKR GROUP FINANCE CO XII LLC			1,2	1 F FE	1,062,632	96.3816	1,060,198	1,100,000	1,068,216	0	3,439	0	0	4.850	5.329	MN	6,521	53,350	05/05/2023	05/17/2032
483050-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1 D FE	294,974	96.6703	290,011	300,000	296,371	0	898	0	0	3.150	3.691	MN	1,575	8,111	05/28/2024	05/01/2027
48666K-AY-5	KB HOME			1,2	3 A FE	920,118	94.1250	894,188	950,000	894,188	(4,897)	2,592	0	0	4.800	5.464	MN	5,827	33,600	07/03/2024	11/15/2029
48666K-AZ-2	KB HOME			1,2	3 A FE	1,037,968	87.7500	886,275	1,010,000	886,275	(4,736)	(2,839)	0	0	4.000	3.643	JD	1,796	40,400	11/04/2021	06/15/2031
48666K-BA-6	KB HOME			1,2	3 A FE	90,913	102.2500	94,070	92,000	91,067	0	130	0	0	7.250	7.474	JJ	3,076	6,670	10/31/2023	07/15/2030
49272Y-AB-9	KEDRION SPA	C		1,2	4 C FE	162,960	94.1841	182,717	194,000	169,415	0	3,973	0	0	6.500	9.965					

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
501680-AC-9.	LABL INC.			1,2	4, C FE	303,500	89,0000	267,000	300,000	267,000	(3,638)	(487)	0	0	5.875	5.665	MN	2,938	17,625	01/18/2022	11/01/2028.
501680-AE-5.	LABL INC.			1,2	4, C FE	100,000	99,7500	99,750	100,000	99,750	(250)	0	0	0	9.500	9.496	MN	1,583	9,500	03/28/2023	11/01/2028.
501680-AF-2.	LABL INC.			1,2	4, C FE	240,000	92,5000	222,000	240,000	222,000	(18,000)	0	0	0	8.625	8.626	AO	4,773	0	09/25/2024	10/01/2031.
501797-AL-8.	BATH & BODY WORKS INC.			1	3, B FE	86,964	102,2500	94,070	92,000	87,968	0	214	0	0	6.875	7.462	MN	1,054	6,325	04/26/2024	11/01/2035.
501797-AM-6.	BATH & BODY WORKS INC.			1	3, B FE	62,640	101,2500	88,088	87,000	66,249	0	909	0	0	6.750	10,344	JJ	2,936	5,873	01/12/2018	07/01/2036.
501797-AR-5.	BATH & BODY WORKS INC.			1,2	3, B FE	194,733	103,0000	186,430	181,000	186,396	1,058	(1,700)	0	0	7.500	6.168	JD	603	6,075	12/19/2024	06/15/2029.
501797-AU-8.	BATH & BODY WORKS INC.			1	3, B FE	25,000	101,6250	25,406	25,000	25,000	0	0	0	0	9.375	9.375	JJ	1,172	2,344	06/04/2020	07/01/2025.
501797-AW-4.	BATH & BODY WORKS INC.			1,2	3, B FE	70,000	100,7500	70,525	70,000	70,000	0	0	0	0	6.625	6.623	AO	1,159	2,319	09/16/2020	10/15/2030.
50190E-AA-2.	LCM INVESTMENTS HOLDINGS II LLC			1,2	4, B FE	655,313	93,2500	699,375	750,000	672,558	187	14,164	0	0	4.875	7.640	MN	6,094	36,563	12/11/2023	05/01/2029.
50190E-AC-8.	LCM INVESTMENTS HOLDINGS II LLC			1,2	4, B FE	172,415	103,5000	170,775	165,000	170,590	(1,599)	(226)	0	0	8.250	7.649	FA	5,672	7,442	06/11/2024	08/01/2031.
50201D-AA-1.	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4, B FE	371,000	90,1250	324,450	360,000	324,450	(22,985)	(2,665)	0	0	6.750	6.749	AO	5,130	24,300	10/06/2020	10/15/2027.
50201D-AD-5.	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4, B FE	169,500	79,6250	159,250	200,000	159,250	(14,139)	3,889	0	0	5.125	8.740	JJ	4,726	5,125	02/28/2024	07/15/2029.
50212Y-AH-7.	LPL HOLDINGS INC.			1,2	2, C FE	187,676	104,6538	193,610	185,000	187,359	0	(319)	0	0	6.750	6.363	MN	1,526	10,125	05/28/2024	11/17/2028.
502431-AN-9.	L3HARRIS TECHNOLOGIES INC.			1,2	2, B FE	230,856	82,3441	247,032	300,000	240,867	0	8,002	0	0	1.800	5.705	JJ	2,490	5,400	09/26/2023	10/15/2031.
50540R-BB-7.	LABORATORY CORPORATION OF AMERICA HOLDIN.			1,2	2, B FE	448,898	94,1210	423,545	450,000	448,924	0	27	0	0	4.800	4.831	AO	5,880	0	09/16/2024	10/01/2034.
505742-AG-1.	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3, B FE	72,030	100,1250	84,105	84,000	81,989	0	2,512	0	0	5.250	8.639	AO	1,103	4,410	06/02/2020	10/01/2025.
505742-AM-8.	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3, B FE	131,140	96,2500	159,775	166,000	153,254	0	5,390	0	0	4.250	8.342	FA	2,940	7,055	01/15/2020	02/01/2027.
505742-AR-7.	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3, B FE	70,160	102,5000	71,750	70,000	70,152	0	(8)	0	0	7.000	6.958	JJ	2,396	0	06/26/2024	07/15/2031.
513272-AD-6.	LAMB WESTON HOLDINGS INC.			1,2	3, C FE	135,975	91,5000	137,250	150,000	137,202	0	1,227	0	0	4.125	6.103	JJ	2,595	3,094	06/03/2024	01/31/2030.
513272-AE-4.	LAMB WESTON HOLDINGS INC.			1,2	3, C FE	883,535	90,5000	882,375	90,500	876,919	(10,948)	4,332	0	0	4.375	5.937	JJ	17,892	9,844	11/14/2024	01/31/2032.
51509P-AA-1.	LANDSEA HOMES CORP.			1,2	4, B FE	663,064	99,7500	660,345	662,000	658,165	(5,114)	215	0	0	8.875	8.817	AO	14,688	23,829	11/14/2024	04/01/2029.
516806-AJ-5.	VITAL ENERGY INC.			1,2	4, B FE	152,429	105,0000	161,700	154,000	152,880	0	348	0	0	9.750	9.918	AO	3,170	15,015	12/07/2023	10/15/2030.
518050-AK-4.	LASALLE PROPERTY FUND REIT, INC.				2, C	3,000,000	98,2350	2,947,050	3,000,000	3,000,000	0	0	0	0	4.310	4.310	N/A	8,261	129,300	06/08/2022	06/08/2027.
521088-AC-8.	LD HOLDINGS GROUP LLC			1,2	5, C FE	90,000	86,0000	172,000	200,000	114,406	0	15,182	0	0	6.125	26.668	AO	3,063	12,250	08/16/2021	04/01/2028.
526107-AG-2.	LENNOX INTERNATIONAL INC.			1,2	2, B FE	1,129,096	101,3544	1,145,305	1,130,000	1,129,322	0	188	0	0	5.500	5.518	MS	18,300	50,325	05/28/2024	09/15/2028.
527298-BS-1.	LEVEL 3 FINANCING INC.			1,2	5, C FE	86,700	79,5000	162,180	204,000	100,837	0	14,137	0	0	3.625	23.816	JD	329	7,395	10/27/2020	01/15/2029.
527298-BT-9.	LEVEL 3 FINANCING INC.			1,2	5, C FE	74,538	78,5000	139,730	178,000	85,417	0	10,879	0	0	3.750	22.706	JJ	3,078	6,675	08/18/2021	07/15/2029.
527298-BU-6.	LEVEL 3 FINANCING INC.			1,2	4, B FE	606,843	108,3750	677,344	625,000	609,095	0	2,251	0	0	10.500	11.142	MN	8,385	65,625	04/05/2024	05/15/2030.
527298-BV-4.	LEVEL 3 FINANCING INC.			1,2	4, B FE	490,500	112,2500	562,753	501,339	490,355	0	(145)	0	0	11.000	3.007	MN	7,047	35,693	08/07/2024	11/15/2029.
527298-BX-0.	LEVEL 3 FINANCING INC.			1,2	4, B FE	253,750	111,0000	277,500	250,000	253,266	0	(484)	0	0	10.500	10.121	MS	8,750	12,090	03/22/2024	04/15/2029.
527298-BZ-5.	LEVEL 3 FINANCING INC.			1,2	4, B FE	470,719	111,7500	530,813	475,000	471,054	0	335	0	0	10.750	10.946	MN	6,525	29,488	07/09/2024	12/15/2030.
527298-CB-7.	LEVEL 3 FINANCING INC.			1,2	5, A FE	73,150	87,0000	95,700	110,000	77,135	0	3,985	0	0	4.875	14.160	MS	1,579	2,676	03/22/2024	06/15/2029.
527298-CD-3.	LEVEL 3 FINANCING INC.			1,2	5, A FE	406,250	82,7500	537,875	650,000	427,608	0	21,358	0	0	4.500	13.898	JJ	14,625	14,259	03/22/2024	04/01/2030.
52736R-BJ-0.	LEVI STRAUSS & CO.			1,2	3, B FE	626,250	87,1250	653,438	750,000	645,699	0	13,523	0	0	3.500	6.255	MS	8,750	26,250	07/14/2023	03/01/2031.
529537-AA-0.	LXP INDUSTRIAL TRUST			1,2	2, C FE	261,366	81,0336	212,308	262,000	261,566	0	59	0	0	2.375	2.402	AO	1,556	6,223	08/16/2021	10/01/2031.
53079E-BG-8.	LIBERTY MUTUAL GROUP INC.			1	2, B FE	387,651	97,8207	363,893	372,000	375,902	0	(1,722)	0	0	4.569	4.251	FA	7,082	11,925	05/28/2024	02/01/2029.
53154*-AM-5.	LIBERTY UTILITIES FINANCE GP 1				2, B	2,000,000	97,6580	1,953,160	2,000,000	2,000,000	0	0	0	0	3.940	3.939	AO	13,352	78,800	03/24/2017	04/30/2027.
53190F-AE-5.	LIFE TIME INC.			1,2	4, B FE	200,000	98,7500	197,500	200,000	197,500	(2,500)	0	0	0	6.000	6.000	MN	1,867	0	10/22/2024	11/15/2031.
53219L-AS-8.	LIFEPOINT HEALTH INC.			1,2	4, B FE	895,719	95,5000	950,225	995,000	916,136	14,738	21,657	0	0	4.375	7.192	FA	16,445	40,797	10/03/2024	02/15/2027.
535219-AA-7.	LINDBLAD EXPEDITIONS HOLDINGS INC.			1,2	4, C FE	613,500	104,0000	624,000	600,000	611,870	0	(1,630)	0	0	9.000	8.314	MN	6,900	27,000	08/06/2024	05/15/2028.
536797-AG-8.	LITHIA MOTORS INC.			1,2	3, B FE	361,250	91,0000	364,000	400,000	362,845	(1,457)	3,052	0	0	5.875	6.217	JD	1,292	7,750	09/12/2024	06/01/2029.
539439-AX-7.	LLOYDS BANKING GROUP PLC.		C	2	2, A FE	1,100,000	101,8494	1,120,343	1,100,000	1,100,000	0	0	0	0	5.871	5.868	MS	20,630	64,581	02/27/2023	03/06/2029.
53944Y-AD-5.	LLOYDS BANKING GROUP PLC.		C		2, A FE	614,623	97,7180	561,879	575,000	587,314	0	(5,836)	0	0	3.750	2.658	JJ	10,182	21,563	01/28/2020	01/11/2027.
53944Y-AP-8.	LLOYDS BANKING GROUP PLC.		C	2	2, A FE	605,000	95,4071	577,213	605,000	605,000	0	0	0	0	1.627	1.627	MN	1,367	9,843	03/04/2021	05/11/2027.
53944Y-AS-2.	LLOYDS BANKING GROUP PLC.		C	2	2, A FE	800,000	96,8564	774,851	800,000	800,000	0	0	0	0	3.750	3.749	MS	8,583	30,000	03/11/2022	03/18/2028.
539830-BR-9.	LOCKHEED MARTIN CORP.			1,2	1, G FE	375,258	92,7290	357,007	385,000	376,851	0	900	0	0	3.900	4.231	JD	667	15,015	03/16/2023	06/15/2032.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
546676-AZ-0.	LOUISVILLE GAS AND ELECTRIC CO.			1.2	1.F FE	698,404		710,118	700,000	698,662	0	125	0	0	5.450	5.479	A0	8,054	38,150	03/09/2023	04/15/2033
548661-DW-6.	LOWE'S COMPANIES INC.			1.2	2.A FE	613,334		633,166	650,000	642,587	0	5,558	0	0	2.500	3.415	A0	3,431	16,250	04/23/2019	04/15/2026
548661-DY-0.	LOWE'S COMPANIES INC.			1.2	2.A FE	696,418		626,336	750,000	714,293	0	5,640	0	0	1.700	2.590	A0	2,692	12,750	02/04/2022	10/15/2030
550241-AK-9.	LUMEN TECHNOLOGIES INC.			2	5.B FE	99,427		99,625	100,000	99,449	0	22	0	0	10.000	10.100	A0	2,694	0	10/21/2024	10/15/2032
552704-AF-5.	MEG ENERGY CORP.			1.2	4.A FE	100,000		97,250	100,000	97,250	250	0	0	0	5.875	5.874	FA	2,448	5,875	01/19/2021	02/01/2029
552953-CD-1.	MGM RESORTS INTERNATIONAL			1.2	4.A FE	45,296		46,295	47,000	46,295	196	391	0	0	4.625	5.573	MS	725	2,174	04/21/2022	09/01/2026
552953-CF-6.	MGM RESORTS INTERNATIONAL			1.2	4.A FE	685,915		635,006	639,000	633,884	11,968	(7,779)	0	0	5.500	4.145	A0	7,420	35,145	06/21/2023	04/15/2027
552953-CH-2.	MGM RESORTS INTERNATIONAL			1.2	4.A FE	1,802,063		1,709,138	1,785,000	1,705,689	16,607	(1,903)	0	0	4.750	4.630	A0	17,900	84,788	02/03/2023	10/15/2028
552953-CJ-8.	MGM RESORTS INTERNATIONAL			1.2	4.A FE	670,016		670,476	673,000	668,206	(2,054)	243	0	0	6.500	6.571	A0	9,235	22,602	09/26/2024	04/15/2032
552953-CK-5.	MGM RESORTS INTERNATIONAL			1.2	4.A FE	306,000		304,470	306,000	304,470	(1,530)	0	0	0	6.125	6.125	MS	5,415	0	09/03/2024	09/15/2029
55305B-AS-0.	M/I HOMES INC.			1.2	3.B FE	921,716		96,2500	960,000	917,080	(9,029)	5,432	0	0	4.950	5.934	FA	19,800	24,008	11/14/2024	02/01/2028
55305B-AV-3.	M/I HOMES INC.			1.2	3.B FE	270,016		246,125	275,000	246,125	802	573	0	0	3.950	4.216	FA	4,104	10,863	01/11/2022	02/15/2030
55318R-AA-9.	MMH MASTER LLC.			2	2.A FE	1,200,000		1,231,059	1,200,000	1,200,000	0	0	0	0	6.375	6.376	FA	31,875	30,813	02/27/2024	02/01/2034
553283-AD-4.	MPH ACQUISITION HOLDINGS LLC.			1.2	6 FE	572,000		680,000	800,000	583,292	54,264	16,564	193,473	0	5.500	15.467	MS	14,667	44,000	02/10/2023	09/01/2028
55336V-BN-9.	MPLX LP			1.2	2.B FE	963,577		909,035	925,000	939,230	0	(4,985)	0	0	4.250	3.641	JD	3,276	39,313	09/23/2019	12/01/2027
55337P-AA-0.	MWD HOLDCO II LLC.			1.2	4.C FE	421,740		424,125	450,000	419,907	13,882	2,723	0	0	5.500	6.715	FA	10,313	19,250	06/03/2024	02/01/2030
55342U-AJ-3.	MPT OPERATING PARTNERSHIP LP.			1.2	5.A FE	139,300		71,7500	140,000	100,450	(1,118)	68	0	0	4.625	4.687	FA	2,698	6,475	07/17/2019	08/01/2029
55342U-AM-6.	MPT OPERATING PARTNERSHIP LP.			1.2	5.A FE	1,023,000		63,0000	1,203,000	757,890	(22,406)	14,380	0	0	3.500	5.881	MS	12,398	35,980	05/20/2024	03/15/2031
55609N-AA-6.	MACQUARIE AIRFINANCE HOLDINGS LTD.	C.		1.2	2.C FE	152,449		154,076	147,000	151,676	0	(808)	0	0	8.375	6.570	MN	2,052	8,249	08/16/2024	05/01/2028
55609N-AB-4.	MACQUARIE AIRFINANCE HOLDINGS LTD.	C.		1.2	2.C FE	227,536		239,513	227,000	227,441	0	(79)	0	0	8.125	8.070	MS	4,662	19,059	09/26/2023	03/30/2029
55609N-AD-0.	MACQUARIE AIRFINANCE HOLDINGS LTD.	C.		1.2	2.C FE	142,775		144,233	140,000	142,596	0	(179)	0	0	6.500	6.130	MS	2,401	4,550	06/11/2024	03/26/2031
55760L-AB-3.	MADISON IAQ LLC.			1.2	5.A FE	235,814		94,2500	261,000	236,276	2,426	3,228	0	0	5.875	8.070	JD	43	17,743	08/20/2024	06/30/2029
55903V-BC-6.	WARNERMEDIA HOLDINGS INC.			1.2	2.C FE	1,503,457		87,9787	1,730,000	1,513,381	0	9,924	0	0	4.279	6.483	MS	21,797	37,013	08/01/2024	03/15/2032
559222-AV-6.	MAGNA INTERNATIONAL INC.			1.2	1.G FE	243,944		214,730	245,000	244,394	0	103	0	0	2.450	2.499	JD	267	6,003	06/08/2020	06/15/2030
55939A-AA-5.	MAGNERA CORPORATION			1	4.A FE	372,832		363,209	373,000	363,209	(9,623)	(1)	0	0	7.250	7.260	A0	4,958	0	12/02/2024	11/15/2031
56081#-AT-7.	MAJOR LEAGUE BASEBALL TRUST				1.F	2,000,000		2,000,000	2,000,000	2,000,000	0	0	0	0	4.190	4.189	N/A	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3.	MAJOR LEAGUE BASEBALL TRUST				1.F	547,767		547,767	547,767	547,767	0	0	0	0	3.550	3.553	JD	1,134	19,446	12/10/2015	12/10/2027
56081#-BM-1.	MAJOR LEAGUE BASEBALL TRUST				1.F	1,339,693		1,228,619	1,339,693	1,339,693	0	0	0	0	3.380	3.380	N/A	2,641	45,282	12/11/2017	12/10/2029
56081#-BP-4.	MAJOR LEAGUE BASEBALL TRUST				1.F	1,000,000		812,640	1,000,000	1,000,000	0	0	0	0	4.010	4.010	JD	2,339	40,100	06/11/2018	12/10/2038
56081#-BR-0.	MAJOR LEAGUE BASEBALL TRUST				1.F	1,000,000		918,280	1,000,000	1,000,000	0	0	0	0	3.410	3.410	N/A	1,989	34,100	08/12/2019	12/10/2029
56501R-AN-6.	MANULIFE FINANCIAL CORP.			1.2	1.F FE	800,000		730,284	800,000	800,000	0	0	0	0	3.703	3.703	MS	8,640	29,624	03/14/2022	03/16/2032
570535-AU-8.	MARKEL GROUP INC.			1.2	2.B FE	169,699		93,0545	170,000	169,850	0	29	0	0	3.350	3.370	MS	1,645	5,695	09/12/2019	09/17/2029
57169*-AY-3.	MARS, INCORPORATED.				1.F	2,000,000		92,7900	2,000,000	2,000,000	0	0	0	0	2.820	2.820	MS	15,727	56,400	09/27/2016	09/27/2028
57169*-BH-9.	MARS, INCORPORATED.				1.F	1,000,000		94,5580	1,000,000	1,000,000	0	0	0	0	3.630	3.629	N/A	9,777	36,300	03/29/2017	03/29/2029
571748-AZ-5.	MARSH & MCLENNAN COMPANIES INC.			1.2	1.G FE	273,528		267,437	270,000	270,445	0	(458)	0	0	3.750	3.571	MS	3,009	10,125	06/26/2017	03/14/2026
571748-BN-1.	MARSH & MCLENNAN COMPANIES INC.			1.2	1.G FE	258,099		258,578	300,000	269,500	0	4,494	0	0	2.250	4.224	MN	863	6,750	05/13/2022	11/15/2030
573874-AP-9.	MARVELL TECHNOLOGY INC.			1.2	2.C FE	189,445		194,290	190,000	189,553	0	90	0	0	5.750	5.815	FA	4,127	9,924	09/11/2023	02/15/2029
574599-BN-5.	MASCO CORP.			1.2	2.B FE	236,635		240,856	250,000	242,341	0	2,442	0	0	3.500	4.653	MN	1,118	8,750	08/03/2022	11/15/2027
57638P-AA-2.	MASTERBRAND INC.			1.2	3.C FE	105,000		105,525	105,000	105,000	0	0	0	0	7.000	6.999	JJ	3,757	0	06/20/2024	07/15/2032
576485-AG-1.	MATADOR RESOURCES CO.			1.2	4.A FE	292,000		288,350	292,000	288,350	(3,650)	0	0	0	6.500	6.499	A0	4,007	10,175	03/26/2024	04/15/2032
576485-AH-9.	MATADOR RESOURCES CO.			1.2	4.A FE	140,000		97,0000	140,000	135,800	(4,200)	0	0	0	6.250	6.249	A0	2,333	0	09/20/2024	04/15/2033
57701R-AJ-1.	MATTAMY GROUP CORP.			1.2	3.C FE	263,125		243,750	250,000	243,750	5,007	(3,132)	0	0	5.250	5.250	JD	583	13,125	04/16/2021	12/15/2027
57701R-AM-4.	MATTAMY GROUP CORP.			1.2	3.C FE	1,339,223		92,2500	1,475,000	1,350,734	(4,519)	13,592	0	0	4.625	6.150	MS	22,740	57,813	12/26/2024	03/01/2030
57763R-AC-1.	MAUSER PACKAGING SOLUTIONS HOLDING CO.			1.2	5.B FE	31,960		34,340	34,000	32,534	0	544	0	0	9.250	11.450	A0	664	3,145	12/08/2023	04/15/2027
57763R-AD-9.	MAUSER PACKAGING SOLUTIONS HOLDING CO.			1	4.B FE	275,000		280,500	275,000	275,000	0	0	0	0	7.875	7.886	FA	8,181	21,656	01/30/2023	04/15/2027
58013M-FB-5.	MCDONALD'S CORP.			1.2	2.A FE	468,320		414,969	425,000	437,884	0	(6,563)	0	0	3.500	1.880	MS	4,958	14,875	03/09/2020	03/01/2027
58506D-AA-6.	MEDLINE BORROWER LP.			1.2	3.C FE	83,113		83,830	83,000	83,108	0	(5)	0	0	6.250	6.215	A0	1,297	2,651	06/06/2024	04/01/2029
58518N-2B-7.	MEGLOBAN CANADA ULC.	A.			2.B FE	1,416,933		1,375,279	1,377,000	1,380,347	(8,614)	0	0	0	5.000	4.344	MN	8,224	68,850	05/27/2020	05/18/2025
58933Y-AZ-8.	MERCK & CO INC.			1.2	1.E FE	278,553		83,7167	335,000	295,106	0	6,419	0	0	1.450	3.884	JD	94	4,858	05/02/2022	06/24/2030

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59001A-BA-9.	MERITAGE HOMES CORP.			1,2	2 C FE	367,744	99.8750	374,531	375,000	372,199	1,772	1,052	0	0	5.125	5.458	JD	1,335	19,219	05/11/2020	06/06/2027
59151L-AA-4.	METHANEX US OPERATIONS INC.				3 B FE	84,396	98.7500	83,938	85,000	83,938	(462)	4	0	0	6.250	6.375	MS	576	0	11/19/2024	03/15/2032
591894-CC-2.	METROPOLITAN EDISON CO.			1,2	2 A FE	560,960	97.5075	487,538	500,000	531,783	0	(7,894)	0	0	4.300	2.530	JJ	9,914	21,500	03/03/2021	01/15/2029
	METROPOLITAN LIFE GLOBAL																				
59217G-ET-2.	FUNDING I				1 D FE	399,540	83.6754	334,702	400,000	399,665	0	43	0	0	2.400	2.413	JJ	4,533	9,600	01/03/2022	01/11/2032
59523U-AQ-0.	MID-AMERICA APARTMENTS LP			1,2	1 G FE	632,195	96.3904	587,981	610,000	618,936	0	(2,505)	0	0	3.950	3.492	MS	7,095	24,095	06/23/2022	03/15/2029
59833D-AB-6.	MIDWEST GAMING BORROWER LLC			1,2	4 C FE	984,108	93.8750	962,219	1,025,000	962,219	6,038	3,573	0	0	4.875	5.825	MN	8,328	34,734	07/09/2024	05/01/2029
	MILLENNIUM PARKING GARAGES																				
60040*-AA-4.	LLC				2 B FE	3,000,000	91.2510	2,737,530	3,000,000	3,000,000	0	0	0	0	3.570	3.570	N/A	2,678	133,875	11/22/2016	11/22/2028
	MILLICOM INTERNATIONAL																				
600814-AS-6.	CELLULAR SA	C		1,2	3 C FE	1,059,606	100.0000	1,066,000	1,066,000	1,060,042	0	436	0	0	7.375	7.476	AO	19,436	39,309	04/30/2024	04/02/2032
603051-AA-1.	MINERAL RESOURCES LTD.	C		1,2	3 C FE	160,041	100.2500	154,385	154,000	154,218	1,406	(1,534)	0	0	8.125	6.961	MN	2,085	11,741	07/08/2024	05/01/2027
603051-AD-5.	MINERAL RESOURCES LTD.	C		1,2	3 C FE	241,624	102.2500	246,423	241,000	241,459	0	(66)	0	0	8.500	8.465	MN	3,414	20,485	04/28/2022	05/01/2030
603051-AE-3.	MINERAL RESOURCES LTD.	C		1,2	3 C FE	315,469	104.5000	328,130	314,000	315,125	(247)	(97)	0	0	9.250	9.119	AO	7,261	27,740	08/21/2024	10/01/2028
	MITER BRANDS ACQUISITION																				
60672J-AA-7.	HOLDCO INC.			1,2	4 A FE	92,000	100.5000	92,460	92,000	92,000	0	0	0	0	6.750	6.750	AO	1,553	3,157	03/20/2024	04/01/2032
	MITSUBISHI UFJ FINANCIAL																				
606822-AD-6.	GROUP INC.	C			1 G FE	557,160	98.7829	493,915	500,000	511,611	0	(9,812)	0	0	3.850	1.822	MS	6,417	19,250	03/09/2020	03/01/2026
	MITSUBISHI UFJ FINANCIAL																				
606822-BM-5.	GROUP INC.	C			1 G FE	289,939	92.8062	264,498	285,000	288,144	0	(638)	0	0	3.195	2.934	JJ	4,123	9,106	02/04/2022	07/18/2029
	MITSUBISHI UFJ FINANCIAL																				
606822-BX-1.	GROUP INC.	C		2	1 G FE	785,457	83.2334	711,646	855,000	798,304	0	5,927	0	0	2.309	3.246	JJ	8,829	19,742	10/04/2022	07/20/2032
	MITSUBISHI UFJ FINANCIAL																				
606822-CB-8.	GROUP INC.	C		2	1 G FE	310,144	84.2298	336,919	400,000	320,128	0	7,967	0	0	2.494	5.706	AO	2,161	9,976	09/26/2023	10/13/2032
	MITSUBISHI UFJ FINANCIAL																				
606822-CC-6.	GROUP INC.	C		2	1 G FE	215,000	95.0798	204,422	215,000	215,000	0	0	0	0	2.341	2.341	JJ	2,265	5,033	01/11/2022	01/19/2028
60687Y-BS-7.	MIZUHO FINANCIAL GROUP INC.	C		2	1 G FE	498,633	94.9171	493,569	520,000	509,725	0	3,909	0	0	1.554	2.366	JJ	3,861	8,081	02/03/2022	07/09/2027
60687Y-CT-4.	MIZUHO FINANCIAL GROUP INC.	C		2	1 G FE	2,498,850	102.0452	2,551,130	2,500,000	2,499,641	0	28	0	0	5.754	5.755	MN	13,586	143,850	02/22/2023	05/27/2034
60855R-AL-4.	MOLINA HEALTHCARE INC.			1,2	3 C FE	717,750	86.3750	712,594	825,000	712,594	(10,450)	5,294	0	0	3.875	5.973	MN	4,085	15,984	07/08/2024	05/15/2032
615369-AZ-8.	MOODY'S CORP.			1,2	2 A FE	184,240	94.8838	175,535	185,000	184,394	0	66	0	0	4.250	4.301	FA	3,123	7,863	08/02/2022	08/08/2032
617446-7Y-9.	MORGAN STANLEY				2 A FE	1,702,393	99.1372	1,718,048	1,733,000	1,709,416	0	7,932	0	0	4.350	5.205	MS	23,663	46,349	05/28/2024	09/08/2026
617446-8U-6.	MORGAN STANLEY			1,2,5	1 E FE	980,512	81.6533	926,765	1,135,000	1,010,863	0	15,589	0	0	1.794	3.527	FA	7,805	20,362	07/14/2023	02/13/2032
617446-8X-0.	MORGAN STANLEY			1,2,5	1 E FE	335,000	81.4113	272,728	335,000	335,000	0	0	0	0	1.928	1.928	AO	1,130	6,459	01/20/2021	04/28/2032
61744Y-AK-4.	MORGAN STANLEY			1,2	1 E FE	275,435	96.3783	274,678	285,000	281,257	0	968	0	0	3.591	3.993	JJ	4,520	10,234	04/12/2018	07/22/2028
61744Y-AP-3.	MORGAN STANLEY			1,2,5	1 E FE	498,536	96.3794	496,354	515,000	503,622	0	2,135	0	0	3.772	4.388	JJ	8,472	16,031	05/28/2024	01/24/2029
61746B-DZ-6.	MORGAN STANLEY			1	1 E FE	715,099	99.2529	734,471	740,000	729,096	0	9,654	0	0	3.875	5.310	JJ	12,267	28,675	07/14/2023	01/27/2026
61747Y-EC-5.	MORGAN STANLEY			1,2,5	1 E FE	960,000	95.1610	913,546	960,000	960,000	0	0	0	0	1.512	1.512	JJ	6,492	14,515	07/15/2021	07/20/2027
61747Y-ED-3.	MORGAN STANLEY			1,2,5	1 E FE	120,000	82.8644	99,437	120,000	120,000	0	0	0	0	2.239	2.239	JJ	1,194	2,687	07/15/2021	07/21/2032
61747Y-EH-4.	MORGAN STANLEY			1,2,5	1 E FE	793,495	83.9570	839,570	1,000,000	819,588	0	20,823	0	0	2.511	5.402	AO	4,952	25,110	09/26/2023	10/20/2032
61747Y-EL-5.	MORGAN STANLEY			1,2,5	1 E FE	1,494,800	85.5623	1,454,559	1,700,000	1,515,910	0	16,101	0	0	2.943	4.557	JJ	22,236	37,229	08/05/2024	01/21/2033
61747Y-ER-2.	MORGAN STANLEY			1,2,5	1 G FE	355,000	98.4997	349,674	355,000	355,000	0	0	0	0	4.210	4.212	AO	2,948	14,946	04/18/2022	04/20/2028
61747Y-FF-7.	MORGAN STANLEY			1,2,5	1 E FE	215,000	100.6783	216,458	215,000	215,000	0	0	0	0	5.449	5.452	JJ	5,239	11,683	07/19/2023	07/20/2029
61747Y-FH-3.	MORGAN STANLEY			1,2,5	1 E FE	4,739,445	104.4935	4,702,208	4,500,000	4,697,221	(42,224)	6,407	0	0	6.407	5.132	MN	48,053	288,315	01/23/2024	11/01/2029
61747Y-FR-1.	MORGAN STANLEY			1,2,5	1 E FE	108,080	101.8501	106,943	105,000	107,964	0	(116)	0	0	5.831	5.440	AO	1,225	3,061	06/26/2024	04/19/2035
61747Y-FS-9.	MORGAN STANLEY			1,2,5	1 E FE	535,556	99.7008	533,399	535,000	535,569	0	13	0	0	5.042	5.015	JJ	12,139	0	11/01/2024	07/19/2030
61761J-3R-8.	MORGAN STANLEY			1	1 E FE	1,049,579	97.7490	1,062,885	1,100,000	1,062,885	0	13,306	0	0	3.125	5.395	JJ	14,705	17,188	05/28/2024	07/27/2026
61772B-AB-9.	MORGAN STANLEY			1,2,5	1 E FE	1,831,446	95.8601	1,787,791	1,865,000	1,841,397	0	9,951	0	0	1.593	2.227	MN	4,704	26,046	05/28/2024	05/04/2027
620076-BU-2.	MOTOROLA SOLUTIONS INC.			1,2	2 B FE	395,000	86.3026	340,895	395,000	395,000	0	0	0	0	2.750	2.750	MN	1,116	10,863	05/10/2021	05/24/2031
62482B-AA-0.	MEDLINE BORROWER LP			1,2	3 C FE	2,628,388	92.5000	2,485,475	2,687,000	2,484,830	39,126	6,938	0	0	3.875	4.289	AO	26,030	99,181	08/06/2024	04/01/2029
626717-AP-7.	MURPHY OIL CORP.			1,2	3 B FE	138,058	95.8750	132,308	138,000	132,308	(5,748)	(2)	0	0	6.000	5.993	AO	2,024	0	09/19/2024	10/01/2032
62854A-AN-4.	UTAH ACQUISITION SUB INC.			1,2	2 C FE	813,260	98.4639	812,327	825,000	813,535	0	275	0	0	3.950	4.953	JD	1,448	0	12/18/2024	06/15/2026
62886E-AY-4.	NCR VOYIX CORP.			1,2	4 B FE	635,765	95.8750	621,270	648,000	621,270	1,897	1,506	0	0	5.000	5.413	AO	8,100	25,300	10/07/2024	10/01/2028
62886E-BA-5.	NCR VOYIX CORP.			1,2	4 B FE	599,609	95.2500	594,360	624,000	590,791	(6,352)	(3,850)	0	0	5.125	6.035	AO	6,751	32,323	10/11/2024	04/15/2029
62886H-BA-8.	NCL CORPORATION LTD			1,2	4 C FE	182,125	99.6250	234,119	235,000	214,996	0	14,438	0	0	5.875	13.830	MS	4,065	13,806	03/11/2022	03/15/2026
62886H-BE-0.	NCL CORPORATION LTD			1,2	3 C FE	550,174	99.5000	563,170	566,000	555,603	683	4,122	0	0	5.875	6.775	FA	12,562	33,253	01/31/2024	02/15/2027
62886H-BL-4.	NCL CORPORATION LTD			1,2	3 C FE	828,082	104.0000	858,000	825,000	827,419	0	(650)	0	0	8.375	8.264	FA	28,789	69,094	10/19/2023	02/01/2028
62886H-BN-0.	NCL CORPORATION LTD			1,2	3 C FE	747,686	105.1250	757,951	721,000	745,697	0	(1,989)	0	0	8.125	7.425	JJ	27,012	43,448	04/09/2024	01/15/202

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
62927#-AK-2.	NFL VENTURES, INC.				1 E	747,572	92.9480	694,853	747,572	747,577	.0	.1	0	.0	2.730	2.730	N/A	4,309	20,952	11/03/2016	04/15/2031
62927#-AP-1.	NFL VENTURES, INC.				1 E	2,670,208	86.7820	2,317,260	2,670,208	2,670,208	.0	0	0	.0	4.360	4.360	N/A	24,578	116,356	10/01/2018	04/15/2045
62927@-AB-4.	NHL US FUNDING LP				2 B	2,000,000	98.3390	1,966,780	2,000,000	2,000,000	.0	0	0	.0	4.330	4.331	MJSD	26,221	43,300	09/29/2014	09/29/2026
629377-CE-0.	NRG ENERGY INC.			1,2	3 B FE	254,460	99.3750	251,419	253,000	248,183	1,301	313	0	.0	5.750	5.974	JJ	6,708	12,679	10/17/2024	01/15/2028
629377-CH-3.	NRG ENERGY INC.			1,2	3 B FE	684,120	97.0000	663,480	684,000	658,363	5,354	(816)	0	.0	5.250	5.076	JD	1,596	35,910	07/27/2022	06/15/2029
629377-CL-4.	NRG ENERGY INC.			1,2	2 C FE	19,700	95.4808	19,096	20,000	19,839	.0	32	0	.0	4.450	4.652	JD	.40	890	04/08/2020	06/15/2029
629377-CN-0.	NRG ENERGY INC.			1,2	2 C FE	787,779	97.0789	805,755	830,000	803,747	.0	16,222	0	.0	2.000	5.583	JD	1,337	16,600	05/28/2024	12/02/2025
629377-CQ-3.	NRG ENERGY INC.			1,2	3 B FE	162,750	90.6250	181,250	200,000	173,163	.0	5,416	0	.0	3.375	7.196	FA	2,550	6,750	01/04/2023	02/15/2029
629377-CR-1.	NRG ENERGY INC.			1,2	3 B FE	256,781	87.1250	239,594	275,000	238,746	2,230	1,804	0	.0	3.625	4.528	FA	3,766	9,969	07/12/2022	02/15/2031
629377-CS-9.	NRG ENERGY INC.			1,2	3 B FE	370,344	87.0000	413,250	475,000	386,238	.0	9,223	0	.0	3.875	7.285	FA	6,953	18,406	07/13/2023	02/15/2032
629377-CW-0.	NRG ENERGY INC.			1,2	3 B FE	188,191	97.1250	182,595	188,000	182,595	(5,582)	(14)	0	.0	6.000	5.986	FA	1,911	.0	10/17/2024	02/01/2033
62954H-AV-0.	NXP BV			C	1,2	2 C FE	558,062	96.9160	542,730	560,000	.0	189	0	.0	4.300	4.342	JD	870	24,080	06/11/2019	06/18/2029
62957H-AJ-4.	NABORS INDUSTRIES INC.			1,2	4 C FE	493,844	99.7500	498,750	500,000	494,816	6,500	1,605	0	.0	7.375	7.783	MN	4,712	36,875	11/16/2023	05/15/2027
62957H-AP-0.	NABORS INDUSTRIES INC.			1,2	4 C FE	567,045	101.2500	556,875	550,000	556,875	(10,093)	(77)	0	.0	9.125	8.364	JJ	21,051	.0	12/16/2024	01/31/2030
63254A-BE-7.	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR.				1 D FE	555,000	98.3839	546,031	555,000	555,000	.0	0	0	.0	3.905	3.905	JD	1,324	21,673	05/31/2022	06/09/2027
63636#-AC-0.	NATIONAL HOCKEY LEAGUE, L.P.				2 A	1,000,000	91.8640	918,640	1,000,000	1,000,000	.0	0	0	.0	3.710	3.710	N/A	2,164	37,100	08/10/2017	08/10/2029
63861C-AA-7.	INC.			1,2	4 B FE	677,781	99.3750	730,406	735,000	708,555	13	10,975	0	.0	6.000	7.939	JJ	20,335	37,350	04/11/2024	01/15/2027
63861C-AD-1.	NATIONSTAR MORTGAGE HOLDINGS INC.			1,2	4 B FE	457,725	93.1250	428,375	460,000	428,375	13,000	225	0	.0	5.125	5.194	JD	1,048	23,575	02/01/2022	12/15/2030
63861C-AE-9.	NATIONSTAR MORTGAGE HOLDINGS INC.			1,2	4 B FE	458,750	95.5000	477,500	500,000	462,316	.0	3,566	0	.0	5.750	7.158	MN	3,674	28,750	03/20/2024	11/15/2031
63861C-AG-4.	INC.			1,2	4 B FE	150,000	99.8750	149,813	150,000	149,813	(188)	0	0	.0	6.500	6.500	FA	4,063	.0	07/29/2024	08/01/2029
63890C-AB-0.	NAVOIYSKIY GORNO- METALLURGICHESKIY KOMBI			C	3 C FE	921,348	98.8750	899,763	910,000	899,763	(21,408)	(178)	0	.0	6.950	6.721	AO	13,000	.0	11/07/2024	10/17/2031
638962-AA-8.	NCR ATLEOS CORP.			1,2	4 A FE	465,125	108.3750	511,530	472,000	466,407	.0	1,024	0	.0	9.500	9.848	AO	11,210	45,338	09/29/2023	04/01/2029
639057-AK-4.	NATWEST GROUP PLC			C	2	2 A FE	562,237	101.9309	560,000	562,006	.0	(231)	0	.0	5.808	5.696	MS	9,757	16,262	05/28/2024	09/13/2029
63938C-AM-0.	NAVIENT CORP.			1,2	3 C FE	570,375	94.5000	614,250	650,000	574,443	8,125	10,368	0	.0	5.500	7.922	MS	10,526	35,750	09/28/2022	03/15/2029
63938C-AN-8.	NAVIENT CORP.			1,2	3 C FE	157,680	106.2500	159,375	150,000	156,981	.0	(699)	0	.0	9.375	8.190	JJ	6,094	7,031	05/09/2024	07/25/2030
64083Y-AA-9.	NESCO HOLDINGS II INC.			1,2	4 C FE	443,254	92.5000	416,250	450,000	413,197	3,060	(214)	0	.0	5.500	5.427	AO	5,225	24,750	09/22/2022	04/15/2029
64110D-AL-8.	NETAPP INC.			1,2	2 B FE	503,709	98.5796	517,543	525,000	515,418	.0	11,709	0	.0	1.875	5.851	JD	246	9,844	05/28/2024	06/22/2025
644535-AH-9.	NEW GOLD INC.			1,2	4 C FE	234,936	100.2500	233,583	233,000	233,085	525	(610)	0	.0	7.500	7.212	JJ	8,058	17,475	12/14/2021	07/15/2027
645370-AF-4.	NEW HOME COMPANY INC.			1,2	4 C FE	160,000	104.0000	166,400	160,000	160,000	.0	0	0	.0	9.250	9.247	AO	3,700	7,277	07/30/2024	10/01/2029
645869-F@-2.	NEW JERSEY NATURAL GAS COMPANY				1 E	1,000,000	72.3360	723,360	1,000,000	1,000,000	.0	0	0	.0	3.760	3.760	N/A	17,129	37,600	07/17/2019	07/17/2049
646025-C*-5.	NEW JERSEY RESOURCES CORPORATION				2 A	1,000,000	97.4260	974,260	1,000,000	1,000,000	.0	0	0	.0	3.540	3.539	N/A	13,078	35,400	08/18/2016	08/18/2026
646025-C@-3.	NEW JERSEY RESOURCES CORPORATION				2 A	1,000,000	96.6700	966,700	1,000,000	1,000,000	.0	0	0	.0	3.960	3.960	N/A	2,530	39,600	06/08/2018	06/08/2028
64952W-FD-0.	NEW YORK LIFE GLOBAL FUNDING				1 B FE	469,568	100.4303	472,022	470,000	469,691	.0	80	0	.0	4.900	4.921	JD	1,152	23,030	06/06/2023	06/13/2028
651229-BE-5.	NEWELL BRANDS INC.			1,2	3 C FE	594,891	100.5000	594,960	592,000	594,260	(614)	(17)	0	.0	6.625	6.539	MN	5,229	.0	12/19/2024	05/15/2032
651229-BF-2.	NEWELL BRANDS INC.			1,2	3 C FE	165,000	100.0000	165,000	165,000	165,000	.0	0	0	.0	6.375	6.375	MN	1,403	.0	10/29/2024	05/15/2030
651587-AG-2.	NEWMARKET CORP.			1,2	2 B FE	395,052	84.9876	339,950	400,000	396,783	.0	468	0	.0	2.700	2.842	MS	3,090	10,800	03/04/2021	03/18/2031
651639-AZ-9.	NEWMONT CORPORATION			1,2	2 A FE	204,791	84.8748	173,993	205,000	204,848	.0	18	0	.0	2.600	2.611	JJ	2,458	5,330	12/06/2021	07/15/2032
65163L-AP-4.	NEWMONT CORPORATION			1,2	2 A FE	1,313,898	99.5520	1,324,042	1,330,000	1,314,831	.0	932	0	.0	5.350	5.510	MS	20,951	37,159	05/28/2024	03/15/2034
65249B-AA-7.	NEWS CORP.			1,2	3 A FE	125,000	92.5000	115,625	125,000	115,625	625	0	0	.0	3.875	3.874	MN	619	4,844	04/08/2021	05/15/2029
65339K-BZ-2.	NEXTERA ENERGY CAPITAL HOLDINGS INC.			1,2	2 A FE	374,895	83.3392	312,522	375,000	374,930	.0	9	0	.0	2.440	2.443	JJ	4,219	9,150	12/08/2021	01/15/2032
65339K-CU-2.	NEXTERA ENERGY CAPITAL HOLDINGS INC.			1,2	2 A FE	725,201	98.9774	702,740	710,000	724,734	.0	(467)	0	.0	5.250	4.961	MS	10,975	23,297	08/02/2024	03/15/2034
65341@-AA-7.	NEXTERA ENERGY TRANSMISSION HOLDINGS LLC				5 B GI	2,987,503	99.9770	2,986,816	2,987,503	2,986,816	(687)	0	0	.0	6.090	6.090	JD	5,054	181,939	12/21/2022	12/21/2042
65345Y-AA-0.	NIAGARA ENERGY SAC			C	1,2	2 C FE	1,390,000	96.7796	1,345,236	1,390,000	.0	0	0	.0	5.746	5.746	AO	19,524	.0	09/26/2024	10/03/2034
65473P-AH-8.	NISOURCE INC.			1,2	2 B FE	641,938	91.5543	535,593	585,000	615,669	.0	(6,646)	0	.0	2.950	1.712	MS	5,753	17,258	12/09/2020	09/01/2029
65473P-AJ-4.	NISOURCE INC.			1,2	2 B FE	996,310	93.4322	934,322	1,000,000	997,904	.0	351	0	.0	3.600	3.644	MN	6,000	36,000	04/07/2020	05/01/2030

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
65505P-AA-5.	NOBLE FINANCE II LLC.			1,2	4 A FE	295,950	100.7500	292,175	290,000	291,613	(3,944)	(364)	0	0	8.000	7.552	A0	4,898	16,600	08/08/2024	04/15/2030.
65535H-AX-7.	NOMURA HOLDINGS INC.				2 A FE	164,847	83.9959	167,992	200,000	167,276	0	2,429	0	0	2.608	5.636	JJ	2,420	2,608	05/28/2024	07/14/2031.
65535H-BB-4.	NOMURA HOLDINGS INC.				2 A FE	3,085,930	90.7490	2,917,580	3,215,000	3,115,472	0	21,085	0	0	2.710	3.504	JJ	38,481	87,127	08/14/2023	01/22/2029.
655663-AA-0.	NORDSON CORP.			1,2	2 B FE	120,378	101.8904	122,268	120,000	120,335	0	(44)	0	0	5.600	5.514	MS	1,979	5,483	05/28/2024	09/15/2028.
655663-C#-7.	NORDSON CORPORATION				2 C	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	3.070	3.070	JJ	3,603	7,675	07/13/2012	07/25/2025.
665228-G*-7.	NORTHERN ILLINOIS GAS COMPANY				1 D	2,000,000	80.5170	1,610,340	2,000,000	2,000,000	0	0	0	0	2.800	2.800	N/A	11,822	56,000	10/30/2019	10/30/2034.
665228-H#-4.	NORTHERN ILLINOIS GAS COMPANY				1 D	1,000,000	84.4870	844,870	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,402	18,800	11/06/2020	11/06/2030.
666807-BN-1.	NORTHROP GRUMMAN CORP.			1,2	2 A FE	1,254,940	95.4301	1,261,586	1,322,000	1,298,528	0	7,147	0	0	3.250	3.875	JJ	19,812	42,965	03/21/2018	01/15/2028.
667274-AA-2.	NORTHWELL HEALTHCARE INC.			1,2	1 G FE	140,704	75.8072	125,082	165,000	142,082	0	567	0	0	3.979	5.035	MN	1,094	6,565	06/28/2022	11/01/2046.
667469-AA-8.	FINANCE LLC.				1 D FE	4,924,150	94.4100	4,720,500	5,000,000	4,973,280	0	5,667	0	0	4.750	4.893	MS	171,528	237,500	04/03/2014	03/04/2029.
66765N-A*-6.	NORTHWEST NATURAL HOLDING COMPANY				1 F	1,100,000	100.9923	1,110,915	1,100,000	1,100,000	0	0	0	0	5.780	5.780	N/A	20,134	31,790	11/30/2023	03/07/2028.
66775V-AB-1.	NORTHWEST PIPELINE LLC.			1,2	2 B FE	1,012,003	98.1219	1,000,843	1,020,000	1,012,829	0	826	0	0	4.000	4.332	A0	10,200	20,400	09/24/2024	04/01/2027.
66977W-AV-1.	NOVA CHEMICALS CORP.			1,2	3 C FE	207,091	99.6250	206,224	207,000	206,224	(867)	0	0	0	7.000	6.991	JD	1,610	0	11/19/2024	12/01/2031.
670001-AE-6.	NOVELIS CORP.			1,2	3 C FE	784,510	92.2500	753,683	817,000	749,908	(11,086)	3,014	0	0	4.750	5.588	JJ	16,278	27,740	11/20/2024	01/30/2030.
670001-AG-1.	NOVELIS CORP.			1,2	3 C FE	227,531	94.7500	213,188	225,000	213,188	3,373	(561)	0	0	3.250	2.422	MN	934	7,313	09/21/2021	11/15/2026.
670001-AH-9.	NOVELIS CORP.			1,2	3 C FE	190,388	86.0000	176,300	205,000	176,300	(3,081)	1,337	0	0	3.875	4.961	FA	3,001	6,394	02/23/2024	08/15/2031.
67059T-AE-5.	NUSTAR LOGISTICS LP			1,2	3 A FE	164,523	99.0000	211,860	214,000	193,803	0	7,367	0	0	5.625	10.305	A0	2,107	12,038	08/06/2018	04/28/2027.
67059T-AF-2.	NUSTAR LOGISTICS LP			1,2	3 A FE	29,600	99.8750	39,950	40,000	36,916	0	1,894	0	0	6.000	12.100	JD	200	2,400	05/16/2019	06/01/2026.
67059T-AG-0.	NUSTAR LOGISTICS LP			1,2	3 A FE	52,000	99.7500	51,870	52,000	51,870	130	0	0	0	5.750	5.747	A0	748	2,990	09/09/2020	10/01/2025.
67091T-AD-7.	OCF SA			C	2	3 A FE	473,582	85,8817	539,000	462,902	(11,145)	466	0	0	3.750	6.025	JD	449	10,106	12/11/2024	06/23/2031.
67091T-AF-2.	OCF SA			C	2	3 A FE	881,696	101.7486	888,440	878,528	(3,546)	378	0	0	6.750	6.760	MN	9,768	21,094	11/20/2024	05/02/2034.
67091T-AG-0.	OCF SA			C	2	3 A FE	512,571	101.0510	527,000	512,656	0	85	0	0	7.500	7.736	MN	6,478	19,763	04/24/2024	05/02/2054.
674003-A#-7.	OAKTREE CAPITAL MANAGEMENT, L.P.				1 G FE	1,000,000	98.6980	986,980	1,000,000	1,000,000	0	0	0	0	4.010	4.009	MS	13,144	40,100	09/03/2014	09/03/2026.
674003-C#-5.	OAKTREE CAPITAL MANAGEMENT, L.P.				1 G FE	1,000,000	76.5060	765,060	1,000,000	1,000,000	0	0	0	0	3.060	3.060	JJ	13,515	30,600	01/19/2022	01/12/2037.
674599-DF-5.	OCCIDENTAL PETROLEUM CORP.			1	3 A FE	200,430	102.1250	401,351	393,000	221,166	0	5,536	0	0	6.450	14.230	MS	7,464	25,349	04/03/2020	09/15/2036.
674599-DR-3.	OCCIDENTAL PETROLEUM CORP.			1	3 A FE	171,865	104.2500	154,290	148,000	154,290	764	(3,650)	0	0	7.150	4.222	MN	1,352	10,582	01/11/2022	05/15/2028.
675553-A*-2.	OCHSNER CLINIC FOUNDATION				1 G	1,842,125	87.1290	1,605,025	1,842,125	1,842,125	0	0	0	0	3.460	3.460	N/A	7,967	65,245	06/25/2020	05/15/2038.
675553-A#-0.	OCHSNER CLINIC FOUNDATION				1 C FE	1,000,000	80.2750	802,750	1,000,000	1,000,000	0	0	0	0	4.130	4.130	MN	5,277	41,300	06/25/2020	05/15/2045.
67740Q-AH-9.	CONSTELLATION INSURANCE INC.			1,2	3 A FE	189,871	96.8058	183,931	190,000	183,931	4,720	11	0	0	6.800	6.807	JJ	5,635	12,920	01/16/2020	01/24/2030.
67755#-AJ-1.	LLC.				1 G PL	1,900,000	103.8137	1,972,461	1,900,000	1,900,000	0	0	0	0	6.240	6.240	N/A	70,477	118,560	11/27/2023	11/27/2033.
67777L-AD-5.	O1 EUROPEAN GROUP BV			C	1,2	3 C FE	227,444	89,0000	236,000	210,040	(9,952)	1,087	0	0	4.750	5.389	FA	4,235	11,210	05/16/2023	02/15/2030.
680665-AK-2.	OLIN CORP.			1,2	3 A FE	316,808	93.7500	311,250	332,000	311,250	(5,893)	1,766	0	0	5.000	5.742	FA	6,917	16,375	01/30/2024	02/01/2030.
681639-AA-8.	OLYMPUS WATER US HOLDING CORP.			1,2	4 C FE	225,000	93.5000	210,375	225,000	210,375	9,000	0	0	0	4.250	4.249	A0	2,391	9,563	09/21/2021	10/01/2028.
681639-AD-2.	OLYMPUS WATER US HOLDING CORP.			1,2	4 C FE	799,250	101.2500	810,000	800,000	799,240	0	(10)	0	0	7.250	7.271	A0	14,500	16,111	07/08/2024	06/15/2031.
681919-BC-9.	OMNICO GROUP INC.			1,2	2 A FE	463,233	95.9686	446,254	465,000	463,976	0	165	0	0	4.200	4.246	JD	1,628	19,530	03/27/2020	06/01/2030.
681919-BD-7.	OMNICO GROUP INC.			1,2	2 A FE	49,912	85.6079	42,804	50,000	49,941	0	8	0	0	2.600	2.620	FA	542	1,300	04/28/2021	08/01/2031.
68233J-BH-6.	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1 F FE	936,062	96.1925	957,115	995,000	950,182	0	10,266	0	0	3.700	4.995	MN	4,704	36,815	08/14/2023	11/15/2028.
68233J-CF-9.	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1 F FE	204,248	93.8821	192,458	205,000	204,425	0	65	0	0	4.150	4.194	JD	709	8,508	05/17/2022	06/01/2032.
68233J-CK-8.	COMPANY LLC			1,2	1 F FE	276,873	96.1367	288,410	300,000	279,483	0	2,081	0	0	4.550	5.658	MS	4,019	13,650	09/26/2023	09/15/2032.
68245X-AH-2.	LIABILITY CO.			1,2	3 B FE	373,990	94.3750	350,131	371,000	350,131	1,830	(1,366)	0	0	3.875	3.875	MS	4,233	14,376	07/27/2021	01/15/2028.
68245X-AM-1.	LIABILITY CO.			1,2	4 B FE	1,385,930	89.2500	1,369,095	1,534,000	1,350,902	(4,958)	15,513	0	0	4.000	5.574	A0	12,954	58,360	09/10/2024	10/15/2030.
68245X-AP-4.	LIABILITY CO.			1,2	3 B FE	219,063	91.6250	229,063	250,000	227,800	0	4,624	0	0	3.500	5.962	FA	3,306	8,750	01/19/2023	02/15/2029.
68245X-AR-0.	LIABILITY CO.			1,2	3 B FE	190,000	100.2500	190,475	190,000	190,000	0	0	0	0	6.125	6.125	JD	517	5,754	06/06/2024	06/15/2029.
682680-AS-2.	ONEOK INC.			1,2	2 B FE	95,962	98.0926	98,093	100,000	96,681	0	719	0	0	4.000	5.420	JJ	1,867	2,000	05/28/2024	07/13/2027.
682680-AU-7.	ONEOK INC.			1,2	2 B FE	1,111,153	98.5776	1,084,354	1,100,000	1,098,406	0	(1,994)	0	0	4.550	4.548	JJ	23,079	34,466	05/28/2024	07/15/2028.
682680-CE-1.	ONEOK INC.			1,2	2 B FE	732,641	95.4329	701,432	735,000	732,715	0	74	0	0	5.050	5.090	MN	10,001	0	09/10/2024	11/01/2034.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
682691-AA-8.	ONEMAIN FINANCE CORP.			1,2	3.B FE	576,875	88,3750	552,344	625,000	552,344	7,135	3,490	0	0	4.000	5.331	MS	7,361	20,000	08/27/2024	09/15/2030.
682691-AC-4.	ONEMAIN FINANCE CORP.			1,2	3.B FE	621,677	92,1250	621,844	675,000	615,614	5,813	5,749	0	0	3.875	6.009	MS	7,702	15,984	07/08/2024	09/15/2028.
682691-AE-0.	ONEMAIN FINANCE CORP.			1,2	3.B FE	79,530	104,0000	83,200	80,000	79,581	0	51	0	0	7.875	8.000	MS	1,855	4,760	12/11/2023	03/15/2030.
682691-AH-3.	ONEMAIN FINANCE CORP.			1,2	3.B FE	150,000	101,2500	151,875	150,000	150,000	0	0	0	0	6.625	6.624	MN	1,573	0	10/31/2024	05/15/2029.
68327L-AC-0.	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP.			1,2	1.E FE	202,910	95,6252	191,250	200,000	201,799	0	(425)	0	0	4.125	3.871	FA	3,438	8,250	04/07/2022	02/01/2029.
68327L-AD-8.	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP.			1,2	1.E FE	700,215	83,0515	685,175	825,000	708,967	0	8,323	0	0	2.500	4.915	A0	4,354	12,813	05/28/2024	10/15/2031.
68389X-BU-8.	ORACLE CORP.			1,2	2.B FE	2,334,969	96,0506	2,247,584	2,340,000	2,338,302	0	723	0	0	2.800	2.834	A0	16,380	65,520	03/30/2020	04/01/2027.
68389X-BV-6.	ORACLE CORP.			1,2	2.B FE	944,565	90,2865	843,276	934,000	940,420	0	(1,287)	0	0	2.950	2.791	A0	6,888	27,553	02/04/2022	04/01/2030.
68389X-CE-3.	ORACLE CORP.			1,2	2.B FE	484,101	87,9048	439,524	500,000	488,676	0	1,616	0	0	2.875	3.280	MS	3,833	14,375	02/02/2022	03/25/2031.
68389X-CN-3.	ORACLE CORP.			1,2	2.B FE	792,031	98,4342	797,317	810,000	793,766	0	1,601	0	0	4.650	5.082	MN	5,754	24,878	05/28/2024	05/06/2030.
68560E-AB-4.	ORBIA ADVANCE CORPORATION SAB DE CV.		C.	1,2	2.C FE	1,013,760	81,2810	832,317	1,024,000	1,017,141	0	966	0	0	2.875	2.991	MN	4,089	29,440	05/21/2021	05/11/2031.
68622F-AA-9.	ORGANON & CO.			1,2	3.B FE	200,000	99,5000	199,000	200,000	199,000	(1,000)	0	0	0	6.750	6.750	MN	1,725	6,675	05/07/2024	05/15/2034.
68622T-AA-9.	ORGANON & CO.			1,2	3.B FE	476,750	93,8750	469,375	500,000	469,065	5,000	4,565	0	0	4.125	5.354	A0	3,495	20,625	01/30/2024	04/30/2028.
68622T-AB-7.	ORGANON & CO.			1,2	4.A FE	1,116,750	89,7500	1,144,313	1,275,000	1,111,915	12,955	15,051	0	0	5.125	7.286	A0	11,072	60,219	06/03/2024	04/30/2031.
69073T-AT-0.	OWENS-BROCKWAY GLASS CONTAINER INC.			1,2	4.B FE	94,000	99,2500	93,295	94,000	93,295	(705)	0	0	0	6.625	6.623	MN	796	6,228	05/06/2020	05/13/2027.
69073T-AU-7.	OWENS-BROCKWAY GLASS CONTAINER INC.			1,2	4.B FE	289,000	97,0000	280,330	289,000	280,330	(8,670)	0	0	0	7.250	7.251	MN	2,677	20,953	05/12/2023	05/15/2031.
69073T-AV-5.	OWENS-BROCKWAY GLASS CONTAINER INC.			1,2	4.B FE	103,000	95,5000	98,365	103,000	98,365	(4,635)	0	0	0	7.375	7.375	JD	633	3,819	05/20/2024	06/01/2032.
690742-AJ-0.	OWENS CORNING			1,2	2.B FE	1,170,946	95,4379	1,135,711	1,190,000	1,162,583	0	1,303	0	0	3.950	4.465	FA	17,757	29,823	05/28/2024	08/15/2029.
69121K-AG-9.	BLUE OWL CAPITAL CORP.			1,2	2.C FE	119,879	91,1116	109,334	120,000	119,937	0	17	0	0	2.875	2.891	JD	192	3,450	08/10/2021	06/11/2028.
69306R-AB-2.	P & L DEVELOPMENT LLC.			2	5.B FE	93,750	103,0000	135,574	131,625	113,146	2,740	2,642	0	0	12.000	16,646	MN	2,764	3,221	12/08/2020	05/15/2029.
69318F-AL-2.	PBF HOLDING COMPANY LLC.			1,2	3.C FE	177,045	97,8750	174,218	178,000	174,218	(2,991)	113	0	0	7.875	7.974	MS	4,127	14,952	08/15/2023	09/15/2030.
693475-BR-5.	PNC FINANCIAL SERVICES GROUP INC.			2,5	1.G FE	519,792	101,1839	526,156	520,000	519,868	0	45	0	0	5.582	5.592	JD	1,532	29,026	06/15/2023	06/12/2029.
693475-BU-8.	PNC FINANCIAL SERVICES GROUP INC.			2,5	1.G FE	925,002	108,8594	979,735	900,000	922,892	0	(1,854)	0	0	6.875	6.491	A0	12,203	61,875	11/06/2023	10/20/2034.
693475-BX-2.	PNC FINANCIAL SERVICES GROUP INC.			2,5	1.G FE	1,212,908	101,4070	1,206,743	1,190,000	1,212,195	0	(712)	0	0	5.492	5.011	MN	8,532	32,677	11/01/2024	05/14/2030.
69353R-FG-8.	PNC BANK NA (DELAWARE)			2	1.F FE	1,086,537	95,8926	1,112,354	1,160,000	1,134,386	0	8,461	0	0	3.100	3.937	A0	6,593	35,960	10/03/2018	10/25/2027.
69354N-AF-3.	PRA GROUP INC.			2	3.C FE	255,881	103,6250	253,881	245,000	253,866	(2,021)	7	0	0	8.875	8.286	JJ	13,409	0	12/17/2024	01/31/2030.
69356W-AA-4.	PM GENERAL PURCHASER LLC.			1,2	5.A FE	473,313	98,7500	444,375	450,000	444,375	(3,217)	(6,533)	0	0	9.500	7.960	JD	3,563	42,750	06/15/2021	10/01/2028.
69377F-AA-4.	PT FREEPORT INDONESIA		C.	1	2.C FE	923,485	99,0662	910,418	919,000	921,151	0	(895)	0	0	4.763	4.652	A0	9,362	43,772	04/08/2022	04/14/2027.
69379V-AA-7.	PERTAMINA GEOTHERMAL ENERGY PT TBK.		C.	2	2.C FE	1,280,772	99,4461	1,271,916	1,279,000	1,280,748	0	(25)	0	0	5.150	5.103	A0	11,710	41,200	12/10/2024	04/27/2028.
694308-JT-5.	PACIFIC GAS AND ELECTRIC CO.			1,2	2.B FE	184,608	88,7565	164,200	185,000	184,742	0	36	0	0	3.250	3.274	JD	501	6,013	03/08/2021	06/01/2031.
694308-JW-8.	PACIFIC GAS AND ELECTRIC CO.			1,2	2.B FE	1,463,567	93,3405	1,400,108	1,500,000	1,479,288	0	5,560	0	0	3.000	3.427	JD	2,000	45,000	02/02/2022	06/15/2028.
694308-KQ-9.	PACIFIC GAS AND ELECTRIC CO.			1,2	2.B FE	389,739	101,7906	396,983	390,000	389,851	0	113	0	0	5.550	5.560	MN	2,766	15,452	02/26/2024	05/15/2029.
69527A-AA-4.	PACTIV EVERGREEN GROUP ISSUER INC.			1,2	4.A FE	236,247	99,7500	237,405	238,000	236,232	14,016	284	0	0	4.375	4.523	A0	2,198	10,413	05/18/2023	10/15/2028.
69867D-AA-6.	CLARIOS GLOBAL LP.			1,2	3.C FE	139,498	100,0000	136,000	136,000	136,000	996	(486)	0	0	6.250	6.249	MN	1,086	8,500	08/11/2021	05/15/2026.
69867D-AC-2.	CLARIOS GLOBAL LP.			1,2	4.C FE	256,571	100,5000	242,205	241,000	241,000	724	(1,929)	0	0	8.500	8.500	MN	2,018	20,485	11/12/2021	05/15/2027.
70052L-AB-9.	PARK INTERMEDIATE HOLDINGS LLC.			1,2	4.A FE	171,000	97,8750	169,324	173,000	168,567	(499)	367	0	0	5.875	6.151	A0	2,541	10,164	12/07/2023	10/01/2028.
70052L-AD-5.	PARK INTERMEDIATE HOLDINGS LLC.			1,2	4.A FE	105,000	101,0000	106,050	105,000	105,000	0	0	0	0	7.000	6.993	FA	4,594	0	05/02/2024	02/01/2030.
70137T-AP-0.	PARKLAND CORP.			1,2	3.B FE	408,500	99,0000	405,900	410,000	405,900	(1,319)	(6)	0	0	5.875	6.026	JJ	11,107	4,994	11/14/2024	07/15/2027.
70137W-AG-3.	PARKLAND CORP.			1,2	3.B FE	755,881	92,7500	780,028	841,000	756,942	2,264	10,625	0	0	4.500	6.472	A0	9,461	34,470	06/21/2024	10/01/2029.
70137W-AL-2.	PARKLAND CORP.			1,2	3.B FE	660,817	91,7500	643,168	701,000	638,125	(2,077)	2,147	0	0	4.625	5.744	MN	5,404	17,390	11/14/2024	05/01/2030.
70137W-AN-8.	PARKLAND CORP.			1,2	3.C FE	106,000	99,1250	105,073	106,000	105,073	(928)	0	0	0	6.625	6.625	FA	2,633	0	08/12/2024	08/15/2032.
703343-AD-5.	PATRICK INDUSTRIES INC.			1,2	4.C FE	275,500	94,0000	258,500	275,000	258,500	7,966	(59)	0	0	4.750	4.722	MN	2,177	13,063	06/09/2021	05/01/2029.
703343-AH-6.	PATRICK INDUSTRIES INC.			1,2	4.C FE	200,000	96,6250	193,250	200,000	193,250	(6,750)	0	0	0	6.375	6.375	MN	2,444	0	10/07/2024	11/01/2032.
70432*-AA-9.	PAYCHEX OF NEW YORK LLC.				1.G	1,000,000	99,2170	992,170	1,000,000	1,000,000	0	0	0	0	4.070	4.069	N/A	12,210	40,700	03/13/2019	03/13/2026.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70478J-AA-2.	DOMTAR CORP.			1,2	4 A FE	197,467		91,7500	198,000	181,665	3,617	95	0	0	6,750	6,818	A0	3,341	13,365	07/22/2022	10/01/2028.
70510L-AA-7.	PEBBLEBROOK HOTEL LP.			1,2	4 B FE	157,052		98,5000	157,000	154,645	(2,408)	0	0	0	6,375	6,365	A0	2,447	0	10/24/2024	10/15/2029.
70522H-AB-4.	PECO PALLET HOLDINGS, INC.				2 B PL	700,000		101,7296	700,000	700,000	0	0	0	0	5,920	5,901	FMAN	3,568	41,440	03/02/2023	03/02/2028.
707569-AS-8.	PENN ENTERTAINMENT INC.			1,2	4 C FE	809,875		98,2500	800,000	784,770	10,659	(2,676)	0	0	5,625	5,321	JJ	20,750	45,000	08/16/2022	01/15/2027.
707569-AV-1.	PENN ENTERTAINMENT INC.			1,2	4 C FE	62,250		89,1250	75,000	65,939	168	1,645	0	0	4,125	7,325	JJ	1,547	3,094	08/24/2022	07/01/2029.
70932M-AA-5.	PENNYMAC FINANCIAL SERVICES INC.			1,2	4 A FE	368,250		99,5000	375,000	371,561	2,063	2,457	0	0	5,375	6,102	A0	4,255	20,156	01/09/2023	10/15/2025.
70932M-AB-3.	PENNYMAC FINANCIAL SERVICES INC.			1,2	4 A FE	582,198		92,3750	625,000	573,119	5,729	6,171	0	0	4,250	5,852	FA	10,035	22,313	05/10/2024	02/15/2029.
70932M-AD-9.	PENNYMAC FINANCIAL SERVICES INC.			1,2	4 A FE	154,125		104,7500	150,000	153,696	0	(429)	0	0	7,875	7,274	JD	525	11,944	03/27/2024	12/15/2029.
70932M-AE-7.	PENNYMAC FINANCIAL SERVICES INC.			1,2	4 A FE	44,714		101,2500	45,000	44,735	0	21	0	0	7,125	7,250	MN	410	1,532	05/20/2024	11/15/2030.
709599-AX-2.	PENSKE TRUCK LEASING CO LP.			1,2	2 B FE	148,907		98,3528	145,000	145,939	0	(445)	0	0	4,200	3,860	A0	1,523	6,090	06/26/2017	04/01/2027.
71424V-AA-8.	PERMIAN RESOURCES OPERATING LLC.			1,2	3 C FE	436,688		101,2500	439,000	436,937	0	219	0	0	7,000	7,086	JJ	14,170	25,864	12/08/2023	01/15/2032.
71424V-AB-6.	PERMIAN RESOURCES OPERATING LLC.			1,2	3 C FE	239,000		98,3750	239,000	235,116	(3,884)	0	0	0	6,250	6,250	FA	6,058	0	07/29/2024	02/01/2033.
71429M-AD-7.	PERRIGO FINANCE UNLIMITED CO.	C		1,2	4 A FE	220,000		97,7098	220,000	214,962	(5,038)	0	0	0	6,125	6,124	MS	3,893	0	09/11/2024	09/30/2032.
71654Q-CK-6.	PETROLEOS MEXICANOS PFIZER INVESTMENT ENTERPRISES	C		1	4 C FE	648,212		91,3750	820,000	713,001	0	27,832	0	0	5,350	10,362	FA	16,939	43,870	10/17/2018	02/12/2028.
716973-AE-2.	PTE LTD.	C		1,2	1 F FE	235,860		96,7512	240,000	236,094	0	226	0	0	4,750	4,989	MN	1,330	8,431	05/28/2024	05/19/2033.
71880K-AA-9.	PHINIA INC.			1,2	3 A FE	110,875		101,8750	110,000	110,469	(402)	(4)	0	0	6,750	6,678	A0	1,568	3,939	09/13/2024	04/15/2029.
71880K-AB-7.	PHINIA INC.			1,2	3 B FE	170,008		99,2500	167,000	167,733	(2,251)	(24)	0	0	6,625	6,527	A0	3,234	0	09/10/2024	10/15/2032.
720186-AL-9.	PIEDMONT NATURAL GAS COMPANY INC.			1,2	2 A FE	273,016		94,2219	290,000	274,893	0	1,787	0	0	3,500	4,812	JD	846	10,150	05/28/2024	06/01/2029.
72147K-AH-1.	PILGRIMS PRIDE CORP.			1,2	3 B FE	150,000		86,3750	150,000	129,563	2,625	0	0	0	3,500	3,500	MS	1,750	5,250	08/19/2021	03/01/2032.
72147K-AJ-7.	PILGRIMS PRIDE CORP.			1,2	3 B FE	285,250		92,1250	350,000	298,565	0	6,284	0	0	4,250	7,199	A0	3,140	14,875	10/19/2022	04/15/2031.
723787-AB-3.	PIONEER NATURAL RESOURCES CO.			1	1 D FE	631,112		106,8272	600,000	622,251	0	(6,510)	0	0	7,200	5,850	JJ	19,920	43,200	08/14/2023	01/15/2028.
72941K-AA-4.	PLUSPETROL CAMISEA SA	C		1,2	2 B FE	983,975		100,1981	977,000	983,961	0	(14)	0	0	6,240	6,151	JJ	30,144	0	11/06/2024	07/03/2036.
73019H-AA-0.	PNC EQUIPMENT FINANCE, LLC.				1 G	200,968		98,3550	200,968	200,968	0	0	0	0	3,000	3,000	N/A	2,462	6,029	09/01/2012	09/13/2027.
73019H-AB-8.	PNC EQUIPMENT FINANCE, LLC.				1 G	208,532		98,3550	208,532	208,532	0	0	0	0	3,000	2,999	N/A	1,877	6,256	09/01/2012	09/13/2027.
73019H-AC-6.	PNC EQUIPMENT FINANCE, LLC.				1 G	253,984		98,3550	253,984	253,984	0	0	0	0	3,000	2,999	N/A	2,286	6,011	09/01/2012	09/13/2027.
73102Q-AA-4.	POLAR TANKERS INC.			1	1 G FE	4,306,438		102,8960	4,440,085	4,408,864	0	2,057	0	0	5,951	6,078	MN	37,433	264,229	05/07/2007	05/10/2037.
736508-K*-2.	PORTLAND GENERAL ELECTRIC COMPANY.				1 F	1,000,000		96,9820	1,000,000	1,000,000	0	0	0	0	5,430	5,431	MN	8,748	54,300	11/02/2009	05/03/2040.
736508-R@-3.	PORTLAND GENERAL ELECTRIC COMPANY.				1 F	1,000,000		90,6350	1,000,000	1,000,000	0	0	0	0	3,150	3,150	JJ	14,525	31,500	04/27/2020	07/15/2030.
736508-T@-1.	PORTLAND GENERAL ELECTRIC COMPANY.				1 F	1,000,000		61,1070	1,000,000	1,000,000	0	0	0	0	2,970	2,970	N/A	7,508	29,700	09/30/2021	09/30/2051.
737446-AP-9.	POST HOLDINGS INC.			1,2	4 B FE	523,048		96,6250	507,000	489,629	5,053	(1,864)	0	0	5,500	4,705	JD	1,239	27,885	05/26/2022	12/15/2029.
737446-AQ-7.	POST HOLDINGS INC.			1,2	4 B FE	846,211		92,2500	847,000	780,503	6,052	(110)	0	0	4,625	4,664	A0	8,270	38,596	08/13/2024	04/15/2030.
737446-AR-5.	POST HOLDINGS INC.			1,2	4 B FE	606,125		89,5000	643,000	574,562	644	3,487	0	0	4,500	5,314	MS	8,520	28,935	01/19/2023	04/15/2031.
737446-AU-8.	POST HOLDINGS INC.			1,2	3 B FE	210,000		99,2500	210,000	208,425	(1,575)	0	0	0	6,250	6,250	FA	4,958	6,380	02/05/2024	02/15/2032.
737446-AV-6.	POST HOLDINGS INC.			1,2	4 B FE	272,000		97,7500	272,000	265,880	(6,120)	0	0	0	6,375	6,375	MS	6,214	0	08/08/2024	03/01/2033.
737679-D@-6.	POTOMAC ELECTRIC POWER COMPANY.				1 F	5,000,000		87,9900	5,000,000	5,000,000	0	0	0	0	3,350	3,350	MS	49,319	167,500	09/21/2022	09/15/2032.
740212-AL-9.	PRECISION DRILLING CORP.			1,2	4 A FE	156,800		99,8750	160,000	158,776	0	2,034	0	0	7,125	7,908	JJ	5,257	13,255	02/22/2023	01/15/2026.
740212-AM-7.	PRECISION DRILLING CORP.			1,2	4 A FE	74,440		99,0000	75,000	74,250	2,744	69	0	0	6,875	7,002	JJ	2,378	5,156	06/02/2021	01/15/2029.
74165H-AC-2.	PRIME HEALTHCARE SERVICES INC.			1,2	4 C FE	275,813		97,0000	266,750	266,750	(9,066)	3	0	0	9,375	9,291	MS	8,737	0	12/16/2024	09/01/2029.
74168L-AA-4.	PRIMO WATER HOLDINGS INC.			1,2	4 A FE	339,000		92,7500	339,000	314,423	3,390	0	0	0	4,375	4,374	A0	2,513	14,831	04/21/2021	04/30/2029.
74170*-AC-3.	PRIME PROPERTY FUND, LLC.				1 F	1,000,000		100,0000	1,000,000	1,000,000	0	0	0	0	4,610	4,609	FA	18,312	46,100	08/22/2013	08/22/2025.
74170*-AV-1.	PRIME PROPERTY FUND LLC.				1 G	3,000,000		86,9700	3,000,000	3,000,000	0	0	0	0	4,580	4,579	MN	20,228	137,400	11/08/2018	11/08/2033.
74170*-AZ-2.	PRIME PROPERTY FUND, LLC.				1 F	1,000,000		87,4750	1,000,000	1,000,000	0	0	0	0	3,060	3,060	JD	1,615	30,600	12/12/2019	12/12/2029.
74264*-AB-2.	PRISA LHC, LLC.				1 F	1,000,000		99,4930	1,000,000	1,000,000	0	0	0	0	4,270	4,269	N/A	9,014	42,700	04/15/2014	04/15/2026.
743315-AZ-6.	PROGRESSIVE CORP.			1,2	1 F FE	598,726		88,0461	645,000	609,354	0	4,177	0	0	3,000	3,881	MS	5,698	19,350	05/13/2022	03/15/2032.
74340X-BM-2.	PROLOGIS LP			1,2	1 G FE	115,331		87,6063	115,000	115,203	0	(37)	0	0	2,250	2,213	A0	546	2,588	06/04/2021	04/15/2030.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
74340X-CG-4.	PROLOGIS LP			1,2	1.G FE	59,633	100.2696	60,162	60,000	59,735	0	69	0	0	4.875	5.016	JD	130	2,925	06/26/2023	06/15/2028
74350L-AB-0.	PROLOGIS TARGETED US LOGISTICS FUND LP			1,2	1.G FE	178,700	100.0418	180,075	180,000	178,791	0	91	0	0	5.500	5.594	A0	2,475	5,610	02/29/2024	04/01/2034
74456Q-BX-3.	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	496,710	96.2073	505,088	525,000	500,347	0	3,636	0	0	3.650	5.071	MS	6,388	9,581	05/28/2024	09/01/2028
74456Q-CJ-3.	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	214,596	88.8125	190,947	215,000	214,697	0	37	0	0	3.100	3.122	MS	1,962	6,665	03/09/2022	03/15/2032
744573-AQ-9.	PUBLIC SERVICE ENTERPRISE GROUP INC.			1,2	2.B FE	139,742	83.4324	116,805	140,000	139,851	0	25	0	0	1.600	1.620	FA	846	2,240	08/12/2020	08/15/2030
744573-AU-0.	PUBLIC SERVICE ENTERPRISE GROUP INC.			1,2	2.B FE	89,833	84.5249	76,072	90,000	89,882	0	16	0	0	2.450	2.471	MN	282	2,205	11/04/2021	11/15/2031
74460D-AJ-8.	PUBLIC STORAGE OPERATING CO.			1,2	1.F FE	523,116	83.6202	518,445	620,000	529,571	0	6,450	0	0	2.250	4.737	MN	2,015	7,988	05/28/2024	11/09/2031
74834L-BB-5.	QUEST DIAGNOSTICS INC.			1,2	2.A FE	74,804	89.7218	67,291	75,000	74,887	0	19	0	0	2.950	2.980	JD	6	3,319	12/09/2019	06/30/2030
74837H-C*-5.	DOMINION ENERGY, INC.				1.G	3,000,000	88.1100	2,643,300	3,000,000	3,000,000	0	0	0	0	3.380	3.380	MN	12,957	101,400	11/15/2017	11/15/2032
74837H-D@-2.	DOMINION ENERGY, INC.				1.G	1,000,000	63.4940	634,940	1,000,000	1,000,000	0	0	0	0	3.150	3.150	N/A	11,813	31,500	08/16/2021	08/16/2051
74841C-AB-7.	ROCKET MORTGAGE LLC.			1,2	3.B FE	967,108	87.1690	1,002,444	1,150,000	984,375	(5,828)	15,581	0	0	3.875	6.574	MS	14,854	33,422	07/01/2024	03/01/2031
749571-AG-0.	RHP HOTEL PROPERTIES LP			1,2	3.C FE	298,611	93.7500	304,688	325,000	302,183	(685)	3,413	0	0	4.500	6.404	FA	5,525	9,563	06/03/2024	02/15/2029
749571-AK-1.	RHP HOTEL PROPERTIES LP			1,2	3.C FE	205,000	100.0000	205,000	205,000	205,000	0	0	0	0	6.500	6.500	A0	3,331	6,774	03/21/2024	04/01/2032
74977R-DL-5.	COOPERATIVE RABOBANK UA.	C		2	1.G FE	529,000	94.6051	500,461	529,000	529,000	0	0	0	0	1.980	1.980	JD	466	10,474	12/08/2021	12/15/2027
74986@-AR-2.	RREEF AMERICA REIT II CORP.				1.G	2,000,000	96.7980	1,935,960	2,000,000	2,000,000	0	0	0	0	3.310	3.310	N/A	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1.	RREEF AMERICA REIT II CORP.				1.G	2,000,000	96.9110	1,938,220	2,000,000	2,000,000	0	0	0	0	3.950	3.951	JJ	38,622	79,000	07/12/2022	05/15/2025
74986@-BC-4.	RREEF AMERICA REIT II, INC.				1.G	1,000,000	84.5820	845,820	1,000,000	1,000,000	0	0	0	0	2.620	2.620	N/A	1,601	26,200	12/09/2020	12/09/2031
75003*-AE-9.	RSM US LLP.			2.A		1,500,000	103.4927	1,552,391	1,500,000	1,500,000	0	0	0	0	6.360	6.360	N/A	43,990	47,435	01/16/2024	01/15/2032
75026J-AC-4.	RADIATE HOLDCO LLC.			1,2	5.B FE	677,925	87.0000	582,900	670,000	582,900	77,204	(1,829)	0	0	4.500	3.947	MS	8,878	30,150	02/10/2021	09/15/2026
75102X-AC-0.	RAIZEN FUELS FINANCE SA	C		1,2	2.B FE	822,565	98.4931	810,598	823,000	822,566	0	0	0	0	6.950	2.422	MS	18,431	28,599	03/06/2024	03/05/2054
75281A-AS-8.	RANGE RESOURCES CORP.			1,2	3.C FE	194,000	99.5000	199,000	200,000	199,000	(164)	2,179	0	0	4.875	6.039	MN	1,246	9,750	07/12/2022	05/15/2025
75281A-BK-4.	RANGE RESOURCES CORP.			1,2	3.C FE	50,000	93.5000	46,750	50,000	46,750	500	0	0	0	4.750	4.750	FA	897	2,375	01/13/2022	02/15/2030
75513E-AD-3.	RTX CORP.			1,2	2.A FE	129,895	86.9512	113,037	130,000	129,930	0	12	0	0	2.250	2.260	JJ	1,463	2,925	12/02/2021	07/01/2030
75513E-CM-1.	RTX CORP.			1,2	2.A FE	137,075	81.6984	122,548	150,000	140,623	0	1,259	0	0	1.900	2.940	MS	950	2,850	02/04/2022	09/01/2031
75513E-CN-9.	RTX CORP.			1,2	2.A FE	167,211	82.8529	161,563	195,000	173,581	0	2,508	0	0	2.375	4.156	MS	1,364	4,631	05/13/2022	03/15/2032
756109-BJ-2.	REALTY INCOME CORP.			1,2	1.G FE	279,123	91.3715	260,409	285,000	281,692	0	905	0	0	2.200	2.553	JD	279	6,270	02/03/2022	06/15/2028
756109-BK-9.	REALTY INCOME CORP.			1,2	1.G FE	1,094,692	91.6477	1,090,608	1,190,000	1,100,185	0	8,592	0	0	3.100	4.799	JD	1,640	36,890	05/28/2024	12/15/2029
756109-BL-7.	REALTY INCOME CORP.			1,2	1.G FE	727,472	84.3653	624,303	740,000	730,442	0	1,048	0	0	2.850	3.034	JD	937	21,090	02/04/2022	12/15/2032
758071-AA-2.	SPX FLOW INC.			1,2	5.A FE	234,054	102.5000	298,275	291,000	245,700	0	5,658	0	0	8.750	12.899	A0	6,366	25,463	03/14/2024	04/01/2030
760759-AX-8.	REPUBLIC SERVICES INC.			1,2	2.A FE	466,206	81.0200	482,069	595,000	491,210	0	14,288	0	0	1.450	4.770	FA	3,259	8,628	03/16/2023	02/15/2031
76169#-AM-5.	REYES HOLDINGS, L.L.C. PACTIV EVERGREEN GROUP ISSUER				1.G	3,000,000	98.0710	2,942,130	3,000,000	3,000,000	0	0	0	0	4.330	4.331	MJSD	6,495	138,000	12/11/2018	09/29/2026
76174L-AA-1.	LLC.			1,2	4.A FE	376,062	99.1250	423,264	427,000	394,324	0	10,282	0	0	4.000	7.076	A0	3,606	17,080	05/31/2023	10/15/2027
76774L-AB-3.	RB GLOBAL HOLDINGS INC.			1,2	3.B FE	75,531	102.0000	76,500	75,000	75,463	0	(69)	0	0	6.750	6.532	MS	1,491	4,219	06/12/2024	03/15/2028
76774L-AC-1.	RB GLOBAL HOLDINGS INC.			1,2	4.A FE	110,000	104.5000	114,950	110,000	110,000	0	0	0	0	7.750	7.750	MS	2,510	8,525	03/01/2023	03/15/2031
76822*-AP-1.	RIVER FUEL CO. NO. 2 INC.				2.A	600,000	101.4879	608,927	600,000	600,000	0	0	0	0	5.940	5.940	N/A	10,494	35,937	09/12/2023	09/15/2026
77030#-AB-4.	RBT 6.32 12/01/2031 144A.				1.F FE	2,400,000	103.6751	2,488,203	2,400,000	2,400,000	0	0	0	0	6.320	6.320	MN	13,061	151,680	11/30/2023	12/01/2031
771196-BW-1.	ROCHE HOLDINGS INC.			1,2	1.C FE	735,000	89.9095	660,835	735,000	735,000	0	0	0	0	1.930	1.930	JD	709	14,186	12/06/2021	12/13/2028
771196-CK-6.	ROCHE HOLDINGS INC.			1,2	1.C FE	310,000	99.7850	309,334	310,000	310,000	0	0	0	0	4.909	4.909	MS	4,777	7,609	03/04/2024	03/08/2031
771196-CQ-3.	ROCHE HOLDINGS INC.			1,2	1.C FE	540,000	95.3590	514,939	540,000	540,000	0	0	0	0	4.592	4.592	MS	7,715	0	09/03/2024	09/09/2034
77313L-AB-9.	ROCKET MORTGAGE LLC.			1,2	3.B FE	160,500	83.0547	166,109	200,000	164,628	0	2,881	0	0	4.000	6.696	A0	1,689	8,000	07/19/2023	10/15/2033
77340R-AD-9.	ROCKIES EXPRESS PIPELINE LLC.			1	3.B FE	195,500	99.5000	199,000	200,000	196,143	0	157	0	0	7.500	7.732	JJ	6,917	15,000	05/29/2020	07/15/2038
77340R-AM-9.	ROCKIES EXPRESS PIPELINE LLC.			1	3.B FE	437,000	94.8750	474,375	500,000	443,931	(314)	1,771	0	0	6.875	8.161	A0	7,257	34,375	05/19/2020	04/15/2040
77340R-AT-4.	ROCKIES EXPRESS PIPELINE LLC.			1,2	3.B FE	194,775	93.8750	197,138	210,000	195,718	0	943	0	0	4.800	6.313	MN	1,288	5,040	08/01/2024	05/15/2030
775109-CH-2.	ROGERS COMMUNICATIONS INC. ROLLER BEARING COMPANY OF			1,2	2.C FE	417,734	90.2402	401,569	445,000	422,242	0	2,553	0	0	3.800	4.632	MS	4,979	16,910	03/17/2023	03/15/2032
775631-AD-6.	AMERICA INC.			1,2	4.A FE	504,375	93.0000	465,000	500,000	465,000	9,899	(524)	0	0	4.375	4.243	A0	4,618	21,875	01/21/2022	10/15/2029
778296-AG-8.	ROSS STORES INC.			1,2	2.A FE	184,317	82.4879	152,603	185,000	184,576	0	63	0	0	1.875	1.914	A0	732	3,469	10/19/2020	04/15/2031
780097-BP-5.	NATWEST GROUP PLC.	C		2	2.A FE	1,488,983	95.6234	1,410,445	1,475,000	1,481,597	0	(2,632)	0	0	3.073	2.877	MN	4,910	45,327	02/04/2022	05/22/2028
780153-BG-6.	ROYAL CARIBBEAN CRUISES LTD.			1,2	3.A FE	786,623	99.2500	876,378	883,000	816,117	0	16,684	0	0	5.500	8.162	A0	12,141	48,565	02/21/2024	04/01/2028
780153-BK-7.	ROYAL CARIBBEAN CRUISES LTD.			1,2	3.A FE	401,429	99.3750	449,175	452,000	420,429	0	9,902	0	0	5.375	8.438	JJ	11,203	18,920	04/24/2024	07/15/2027
780153-BU-5.	ROYAL CARIBBEAN CRUISES LTD.			1,2	3.A FE	39,000	101.0000	39,390	39,000	39,000	0	0	0	0	6.250	6.250	MS	718	1,273	02/22/2024	03/15/2032

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
780153-BY-3	ROYAL CARIBBEAN CRUISES LTD			1,2	3 A FE	484,000	99,7500	482,790	484,000	482,790	(1,210)	0	0	0	6,000	6,000	FA	11,213	0	07/29/2024	02/01/2033
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD			1,2	3 A FE	226,000	98,3750	222,328	226,000	222,328	(3,673)	0	0	0	5,625	5,625	MS	3,355	0	09/16/2024	09/30/2031
78016F-ZX-5	ROYAL BANK OF CANADA			1	1 E FE	928,940	98,3373	983,373	1,000,000	935,891	0	6,040	0	0	5,000	6,013	FA	20,833	50,000	11/06/2023	02/01/2033
78355H-KT-5	RYDER SYSTEM INC.			1,2	2 A FE	284,575	95,8411	273,147	285,000	284,810	0	84	0	0	2,850	2,882	MS	2,708	8,123	02/22/2022	03/01/2027
78409V-BK-9	S&P GLOBAL INC.			1,2	1 G FE	276,517	87,1095	243,907	280,000	277,390	0	322	0	0	2,900	3,046	MS	2,707	8,120	03/04/2022	03/01/2032
78410G-AG-9	SBA COMMUNICATIONS CORP			1,2	3 C FE	331,241	90,3750	338,906	375,000	336,224	0	4,982	0	0	3,125	6,019	FA	4,883	5,859	06/13/2024	02/01/2029
78444@-AA-6	SIP HOLDCO, LLC				2 B	1,876,998	78,3510	1,470,647	1,876,998	1,876,998	0	0	0	0	3,360	3,360	JJ	29,081	94,358	12/29/2021	12/15/2046
78454L-AP-5	SM ENERGY CO.			1,2	4 A FE	171,482	99,5000	376,110	378,000	267,199	(265)	33,328	0	0	6,625	25,082	JJ	11,547	22,161	06/17/2024	01/15/2027
78454L-AW-0	SM ENERGY CO.			1,2	4 A FE	24,000	99,0000	23,760	24,000	23,760	(120)	0	0	0	6,500	6,499	JJ	719	1,560	06/09/2021	07/15/2028
78454L-AX-8	SM ENERGY CO.			1,2	4 A FE	145,000	98,7500	143,188	145,000	143,188	(1,813)	0	0	0	6,750	6,750	FA	4,241	0	07/18/2024	08/01/2029
78454L-AY-6	SM ENERGY CO.			1,2	4 A FE	130,000	98,2500	127,725	130,000	127,725	(2,275)	0	0	0	7,000	7,000	FA	3,943	0	07/18/2024	08/01/2032
	SMRC AUTOMOTIVE HOLDINGS																				
784572-AA-7	NETHERLANDS BV.	C		1,2	2 C FE	1,495,617	99,8662	1,499,990	1,502,000	1,496,146	0	530	0	0	5,625	5,724	JJ	39,897	0	07/03/2024	07/11/2029
78466C-AC-0	SS&C TECHNOLOGIES INC.			1,2	4 A FE	220,219	98,7500	222,188	225,000	221,022	0	803	0	0	5,500	6,211	MS	3,128	6,188	05/23/2024	09/30/2027
7846EL-AE-7	SNF GROUP SA	C		1,2	3 A FE	572,348	88,2504	529,502	600,000	527,576	19,974	2,003	0	0	3,375	4,263	MS	5,963	16,875	07/09/2024	03/15/2030
78512*-AA-5	S&E REPLACEMENT POWER LLC				1 D	1,411,204	97,9690	1,382,542	1,411,204	1,411,204	0	0	0	0	4,120	4,098	MON	162	54,235	12/16/2016	05/31/2029
785592-C@-3	SABINE PASS LIQUEFACTION, LLC				2 A FE	1,300,000	103,5540	1,346,202	1,300,000	1,300,000	0	0	0	0	6,293	6,294	MS	24,088	81,809	11/02/2022	09/15/2037
79546V-A@-9	SALLY HOLDINGS LLC			1,2	3 C FE	838,015	100,2500	842,100	840,000	835,359	(3,025)	369	0	0	6,750	6,783	MS	18,900	22,943	11/15/2024	03/01/2032
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO.			1,2	1 F FE	1,297,738	84,1533	1,093,993	1,300,000	1,298,664	0	220	0	0	1,700	1,719	AO	5,525	22,100	09/22/2020	10/01/2030
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO.			1,2	1 F FE	248,058	87,5470	262,641	300,000	254,364	0	5,032	0	0	3,000	5,596	MS	2,650	9,000	09/26/2023	03/15/2032
80007R-AE-5	SANDS CHINA LTD	C		1,2	2 C FE	448,868	98,8185	479,270	485,000	457,488	0	6,439	0	0	5,400	7,214	FA	10,403	26,796	08/22/2023	08/08/2028
80007R-AL-9	SANDS CHINA LTD	C		1,2	2 C FE	886,532	92,9571	933,289	1,004,000	905,671	0	14,432	0	0	4,375	6,535	JD	1,586	45,180	08/04/2023	06/18/2030
80007R-AS-4	SANDS CHINA LTD	C		1,2	2 C FE	454,033	85,5000	449,730	526,000	455,368	0	1,336	0	0	3,250	5,720	FA	6,791	0	11/06/2024	08/08/2031
	SANTANDER UK GROUP HOLDINGS																				
80281L-AT-2	PLC	C		2,5	2 B FE	1,500,000	102,9899	1,544,849	1,500,000	1,500,000	0	0	0	0	6,534	6,538	JJ	46,555	98,010	01/03/2023	01/10/2029
80282K-BC-9	SANTANDER HOLDINGS USA INC.			1,2,5	2 B FE	1,000,000	94,8014	948,014	1,000,000	1,000,000	0	0	0	0	2,490	2,491	JJ	12,104	24,900	01/03/2022	01/06/2028
80414L-2M-6	SAUDI ARABIAN OIL CO.	C		2	1 D FE	578,179	60,8223	355,810	585,000	578,415	0	57	0	0	3,500	3,550	MN	2,104	20,475	11/17/2020	11/24/2070
80414L-2P-9	SAUDI ARABIAN OIL CO.	C		1,2	1 D FE	314,805	93,0567	300,573	323,000	314,852	0	46	0	0	5,750	5,932	JJ	8,461	0	07/10/2024	07/17/2054
80414L-2O-7	SAUDI ARABIAN OIL CO.	C		1,2	1 D FE	442,305	92,6564	419,733	453,000	442,335	0	30	0	0	5,875	6,032	JJ	12,124	0	07/10/2024	07/17/2064
808513-BT-1	CHARLES SCHWAB CORP			1,2	1 G FE	459,195	81,6170	375,438	460,000	459,443	0	75	0	0	1,950	1,969	JD	748	8,970	08/24/2021	12/01/2031
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP			1,2	5 B FE	155,198	95,5000	160,440	168,000	155,242	484	1,590	0	0	6,625	8,163	MS	3,710	11,130	01/29/2024	03/01/2030
	LIGHT AND WONDER																				
80874Y-BC-3	INTERNATIONAL INC.			1,2	4 B FE	185,100	100,0000	190,000	190,000	174,476	0	3,719	0	0	7,000	9,913	MN	1,699	13,300	08/23/2021	05/15/2028
810186-AW-6	SCOTTS MIRACLE-GRO CO			1,2	4 C FE	575,051	87,0000	565,500	650,000	563,358	4,195	5,362	0	0	4,375	6,178	FA	11,849	19,688	05/09/2024	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO CO			1,2	4 C FE	852,255	87,0000	783,000	900,000	782,483	12,932	4,552	0	0	4,000	4,718	AO	9,000	36,000	05/09/2022	04/01/2031
81211K-AK-6	SEALED AIR CORPORATION			1	3 B FE	284,786	103,7500	307,100	296,000	285,847	0	833	0	0	6,875	7,424	JJ	9,384	20,350	10/10/2023	07/15/2033
81211K-AZ-3	SEALED AIR CORPORATION			1,2	2 C FE	228,000	94,1221	214,598	228,000	228,000	0	0	0	0	1,573	1,573	AO	757	3,586	09/15/2021	10/15/2026
812127-AA-6	SEALED AIR CORPORATION			1,2	3 B FE	85,000	99,7500	84,788	85,000	84,788	(213)	0	0	0	6,125	6,129	FA	2,169	5,206	01/17/2023	02/01/2028
812127-AB-4	SEALED AIR CORPORATION			1,2	3 B FE	125,981	103,2500	130,095	126,000	125,984	0	2	0	0	7,250	7,255	MN	1,167	9,008	11/09/2023	02/15/2031
812127-AC-2	SEALED AIR CORPORATION			1,2	3 B FE	51,000	100,4876	51,249	51,000	51,000	0	0	0	0	6,500	6,499	JJ	1,685	0	06/17/2024	07/15/2032
816196-AV-1	SELECT MEDICAL CORP			1,2	4 B FE	165,000	96,2500	158,813	165,000	158,813	(6,188)	0	0	0	6,250	6,250	JD	802	0	11/18/2024	12/01/2032
81725W-AK-9	SENSATA TECHNOLOGIES BV	C		1,2	3 B FE	211,000	91,5332	193,135	211,000	193,135	(985)	0	0	0	4,000	3,999	AO	1,782	8,440	03/15/2021	04/15/2029
	SERVICE CORPORATION																				
817565-CF-9	INTERNATIONAL			1,2	3 C FE	427,500	87,5000	437,500	500,000	437,500	(3,761)	8,595	0	0	3,375	5,858	FA	6,375	16,875	05/12/2023	08/15/2030
	SERVICE CORPORATION																				
817565-CG-7	INTERNATIONAL			1,2	3 C FE	437,845	88,8750	466,594	525,000	449,965	0	9,147	0	0	4,000	6,803	MN	2,683	21,000	09/06/2023	05/15/2031
	SERVICE CORPORATION																				
817565-CH-5	INTERNATIONAL			1,2	3 C FE	180,000	96,8750	174,375	180,000	174,375	(5,625)	0	0	0	5,750	5,751	AO	2,990	0	09/12/2024	10/15/2032
81762P-AE-2	SERVICENOW INC			1,2	1 G FE	540,465	83,0347	539,726	650,000	549,613	0	9,033	0	0	1,400	4,479	MS	3,033	5,215	05/28/2024	09/01/2030
	SHEA HOMES LIMITED																				
82088K-AJ-7	PARTNERSHIP A CALIFOR			1,2	3 C FE	254,375	93,5000	233,750	250,000	233,750	4,890	(515)	0	0	4,750	4,493	AO	2,969	11,875	04/15/2021	04/01/2029
	SHEA HOMES LIMITED																				
82088K-AK-4	PARTNERSHIP A CALIFOR			1,2	3 C FE	481,500	95,5000	510,925	535,000	504,065	2,025	6,901	0	0	4,750	6,405	FA	9,600	25,413	04/30/2020	02/15/2028
824348-BT-2	SHERWIN-WILLIAMS CO			1,2	2 B FE	209,383	98,3002	206,430	210,000	209,418	0	35	0	0	4,800	4,849	MS	3,976	0	08/07/2024	09/01/2031
82453A-AB-3	SHIFT4 PAYMENTS LLC			1	3 C FE	140,000	101,3750	141,925	140,000	140,000	0	0	0	0	6,750	6,750	FA	3,570	0	08/12/2024	08/15/2032
	SIEMENS																				
82620K-AL-7	FINANCIERINGSMAATSCHAPPIJ NV	C		1	1 D FE	1,828,580	96,2970	1,925,940	2,000,000	1,959,787	0	21,486	0	0	2,350	3,522	AO	9,922	47,000	04/06/2018	10/15/2026

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82620K-BD-4.	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV. SIEMENS	.C.		1.	1.D FE.	625,928	91.1868	571,741	627,000	626,500	0	151	0	0	1.700	1.726	MS	3,257	10,659	03/02/2021	03/11/2028.
82620K-BE-2.	FINANCIERINGSMAATSCHAPPIJ NV.	.C.		1.	1.D FE.	1,997,320	85.2250	1,704,500	2,000,000	1,998,297	0	255	0	0	2.150	2.165	MS	13,139	43,000	03/02/2021	03/11/2031.
828738-AA-2.	SIMMONS UNIVERSITY		1.2		1.E FE.	464,170	82.3772	411,886	500,000	465,430	0	523	0	0	5.000	5.488	AO	6,250	25,000	07/20/2022	10/01/2052.
829259-AW-0.	SINCLAIR TELEVISION GROUP INC.		1.2		5.A FE.	221,063	91.0000	204,750	225,000	204,750	2,693	682	0	0	5.125	5.479	FA	4,356	11,531	04/20/2021	02/15/2027.
82967N-BG-2.	SIRIUS XM RADIO INC.		1.2		3.C FE.	174,508	87.2500	172,755	198,000	167,278	(1,351)	2,775	0	0	4.125	6.240	JJ	4,084	8,168	09/27/2023	07/01/2030.
82967N-BL-1.	SIRIUS XM RADIO INC.		1.2		3.C FE.	66,145	95.7500	63,195	66,000	63,195	1,194	(39)	0	0	3.125	3.033	MS	688	2,063	08/03/2021	09/01/2026.
830120-AA-8.	6823 ENERGY PARTNERS LLC.				1.G	4,880,047	70.6910	3,449,754	4,880,047	4,880,047	0	0	0	0	3.150	3.150	MON	6,832	153,234	01/27/2022	01/15/2052.
832248-BC-1.	SMITHFIELD FOODS INC.		1.2		3.A FE.	763,686	85.9156	773,240	900,000	772,739	0	9,053	0	0	3.000	5.923	AO	5,700	13,500	07/03/2024	10/15/2030.
83283W-AE-3.	SMYRNA READY MIX CONCRETE LLC.		1.2		3.C FE.	761,258	104.7500	786,673	751,000	759,261	(1,543)	(451)	0	0	8.875	8.619	MN	8,517	58,434	10/17/2024	11/15/2031.
833636-AP-8.	SOCIEDAD QUIMICA Y MINERA DE CHILE SA.	.C.		1.2	2.A FE.	1,336,231	94.1345	1,266,109	1,345,000	1,336,439	0	208	0	0	5.500	5.586	MS	22,809	0	09/05/2024	09/10/2034.
83368R-AV-4.	SOCIETE GENERALE SA	.C.			2.B FE.	1,968,680	99.7745	2,045,377	2,050,000	2,046,771	0	55,497	0	0	2.625	5.472	JJ	23,767	53,813	07/14/2023	01/22/2025.
83444M-AG-6.	SOLVENTUM CORP.		1.2		2.C FE.	320,557	99.5710	323,606	325,000	320,784	0	227	0	0	5.600	5.783	MS	4,954	10,414	06/26/2024	03/23/2034.
83600W-AE-9.	SOTERA HEALTH HOLDINGS LLC.		1.2		4.A FE.	261,000	101.0000	263,610	261,000	261,000	0	0	0	0	7.375	7.375	JD	1,604	9,678	05/23/2024	06/01/2031.
838515-K#-0.	SOUTH JERSEY GAS COMPANY		1.		1.E FE.	2,400,000	99.8314	2,395,953	2,400,000	2,400,000	0	0	0	0	4.970	4.971	JD	9,940	119,280	05/18/2023	06/01/2028.
842400-GS-6.	SOUTHERN CALIFORNIA EDISON CO.		1.2		1.G FE.	1,996,900	91.1809	1,823,618	2,000,000	1,998,487	0	305	0	0	2.850	2.868	FA	23,750	57,000	08/01/2019	08/01/2029.
844741-BF-4.	SOUTHWEST AIRLINES CO.		1.2		2.B FE.	768,957	88.6453	780,079	880,000	779,186	0	10,018	0	0	2.625	5.188	FA	9,048	12,994	05/28/2024	02/10/2030.
845467-AS-8.	EXPAND ENERGY CORP.		1.2		3.A FE.	498,709	97.8340	505,802	517,000	496,942	1,519	2,237	0	0	5.375	5.994	MS	8,182	27,789	10/06/2023	03/15/2030.
845467-AT-6.	EXPAND ENERGY CORP.		1.2		3.A FE.	277,229	92.9142	284,317	306,000	275,418	200	2,590	0	0	4.750	6.126	FA	6,056	14,535	07/21/2023	02/01/2032.
84765E-AA-6.	COREWELL HEALTH		1.2		1.D FE.	410,340	71.1966	355,983	500,000	414,786	0	1,830	0	0	3.487	4.660	JJ	8,039	17,435	06/24/2022	07/15/2049.
84857L-A#-8.	SPIRE INC.				2.B	2,000,000	97.6100	1,952,200	2,000,000	2,000,000	0	0	0	0	3.930	3.929	MS	23,143	78,600	03/15/2017	03/15/2027.
84858#-AE-3.	SPIRE ALABAMA INC.				1.G	1,000,000	85.2010	852,010	1,000,000	1,000,000	0	0	0	0	2.040	2.040	JD	907	20,400	12/15/2020	12/15/2030.
84858#-AF-0.	SPIRE ALABAMA INC.				2.A	2,500,000	101.2886	2,532,214	2,500,000	2,500,000	0	0	0	0	5.320	5.320	N/A	28,078	133,000	10/05/2022	10/15/2029.
85172F-AN-9.	ONEMAIN FINANCE CORP.		1.		3.B FE.	874,531	101.7500	890,313	875,000	870,369	7,058	123	0	0	7.125	7.169	MS	18,357	62,344	07/28/2020	03/15/2026.
85172F-AQ-2.	ONEMAIN FINANCE CORP.		1.2		3.B FE.	198,281	101.3750	228,094	225,000	212,321	0	3,501	0	0	6.625	8.779	JJ	6,873	14,906	05/05/2020	01/15/2028.
852060-AD-4.	SPRINT CAPITAL CORP.		1.		2.C FE.	1,135,415	106.2500	1,006,188	947,000	1,040,034	(21,977)	947,000	0	0	6.875	4.089	MN	8,319	65,106	06/09/2020	11/15/2028.
852060-AT-9.	SPRINT CAPITAL CORP.		1.		2.C FE.	470,025	119.7500	395,175	330,000	422,551	0	(10,819)	0	0	8.750	4.196	MS	8,502	28,875	05/12/2020	03/15/2032.
85236F-AA-1.	SMYRNA READY MIX CONCRETE LLC.		1.2		3.C FE.	701,318	97.1250	669,191	689,000	663,883	(5,733)	(3,252)	0	0	6.000	5.532	MN	6,890	41,340	09/29/2022	11/01/2028.
853191-AA-2.	STANDARD BUILDING SOLUTIONS INC.			1.2	3.C FE.	216,650	100.1250	215,269	215,000	215,206	(1,442)	(2)	0	0	6.500	6.370	FA	5,629	0	12/09/2024	08/15/2032.
853254-CG-3.	STANDARD CHARTERED PLC.	.C.		2.	2.A FE.	1,484,475	95.2299	1,428,449	1,500,000	1,491,771	0	2,567	0	0	2.608	2.798	JJ	18,365	39,120	02/02/2022	01/12/2028.
853496-AC-1.	STANDARD BUILDING SOLUTIONS INC.			1.2	3.C FE.	473,966	97.6250	444,194	455,000	444,194	6,066	(3,791)	0	0	5.000	4.141	FA	8,594	22,750	04/16/2021	02/15/2027.
853496-AD-9.	STANDARD BUILDING SOLUTIONS INC.			1.2	3.C FE.	189,726	95.8750	183,121	191,000	183,121	(393)	154	0	0	4.750	4.847	JJ	4,183	9,073	08/06/2019	01/15/2028.
853496-AG-2.	STANDARD BUILDING SOLUTIONS INC.			1.2	3.C FE.	609,750	91.6250	618,469	675,000	599,745	(1,433)	5,970	0	0	4.375	5.998	JJ	13,617	22,969	11/18/2024	07/15/2030.
853496-AH-0.	STANDARD BUILDING SOLUTIONS INC.			1.2	3.C FE.	806,500	85.7500	836,063	975,000	823,983	0	13,834	0	0	3.375	6.519	JJ	15,173	20,672	07/02/2024	01/15/2031.
85513L-AB-0.	STAR ENERGY GEOTHERMAL DARAJAT II LTD.	.C.		1.2	2.C FE.	1,389,415	92.2491	1,285,952	1,394,000	1,389,944	0	202	0	0	4.850	4.879	AO	14,461	67,609	04/08/2022	10/14/2038.
855244-BC-2.	STARBUCKS CORP.		1.2		2.A FE.	1,397,354	87.4125	1,223,775	1,400,000	1,398,037	0	244	0	0	3.000	3.022	FA	15,983	42,000	02/09/2022	02/14/2032.
85571B-AY-1.	STARWOOD PROPERTY TRUST INC.		1.2		3.C FE.	92,500	96.5000	96,500	100,000	94,298	0	1,798	0	0	4.375	7.443	JJ	2,017	2,188	04/15/2024	01/15/2027.
85571B-BB-0.	STARWOOD PROPERTY TRUST INC.		1.2		3.C FE.	228,362	102.5000	230,625	225,000	227,391	(608)	(363)	0	0	7.250	6.839	AO	4,078	8,338	09/24/2024	04/01/2029.
85571B-BC-8.	STARWOOD PROPERTY TRUST INC.		1.2		3.C FE.	189,684	98.1250	187,419	191,000	187,419	(2,307)	42	0	0	6.000	6.149	AO	2,579	0	10/21/2024	04/15/2030.
85571B-BD-6.	STARWOOD PROPERTY TRUST INC.		1.2		3.C FE.	257,999	99.7500	257,355	258,000	257,355	(644)	0	0	0	6.500	6.500	JJ	186	0	12/18/2024	07/01/2030.
857477-BN-2.	STATE STREET CORP.		2.5		1.F FE.	240,000	91.4424	219,462	240,000	240,000	0	0	0	0	3.152	3.152	MS	1,912	7,565	03/26/2020	03/30/2031.
857477-BU-6.	STATE STREET CORP.		2.5		1.F FE.	875,000	95.1872	832,888	875,000	875,000	0	0	0	0	4.421	4.422	MN	5,158	38,684	05/10/2022	05/13/2033.
857477-BV-4.	STATE STREET CORP.		2.5		1.F FE.	793,671	93.3058	769,773	825,000	795,303	0	1,632	0	0	4.164	4.676	FA	14,027	24,984	06/26/2024	08/04/2033.
857691-AG-4.	STATION CASINOS LLC.		1.2		4.C FE.	409,820	94.7500	420,690	444,000	414,242	723	6,015	0	0	4.500	6.235	FA	7,548	19,980	09/14/2023	02/15/2028.
857691-AJ-8.	STATION CASINOS LLC.		1.2		4.C FE.	57,000	99.3750	56,644	57,000	56,644	(356)	0	0	0	6.625	6.625	MS	1,112	1,899	03/07/2024	03/15/2032.
858119-BM-1.	STEEL DYNAMICS INC.		1.2		2.B FE.	59,376	90.2925	54,176	60,000	59,619	0	56	0	0	3.250	3.367	JJ	899	1,950	06/03/2020	01/15/2031.
858586-H#-0.	STEPAN COMPANY				2.C	285,714	100.0000	285,714	285,714	285,714	0	0	0	0	3.860	3.861	JD	123	12,914	06/01/2013	06/27/2025.
861036-AB-7.	STL HOLDING COMPANY LLC.		1.2		4.A FE.	285,334	105.5000	290,125	284,000	284,158	(258)	(918)	0	0	8.750	7.735	FA	9,090	9,844	10/15/2024	02/15/2029.
864486-AK-1.	SUBURBAN PROPANE PARTNERS LP.		1.2		4.A FE.	843,581	98.7500	859,125	870,000	856,999	(1,773)	4,398	0	0	5.875	6.484	MS	17,038	51,113	07/19/2022	03/01/2027.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP	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
864486-AL-9.	SUBURBAN PROPANE PARTNERS LP SUGARHOUSE HSP GAMING PROP			1,2	4 A FE	63,750	89.0000	66,750	75,000	66,203	0	1,042	0	0	5.000	7.325	JD	313	3,750	07/07/2022	06/01/2031.
865033-AC-8.	MEZZ LP			1,2	4 C FE	342,188	99.6250	373,594	375,000	370,251	0	12,130	0	0	5.875	9.458	MN	2,815	22,031	07/12/2022	05/15/2025.
86562M-DG-2.	SUMITOMO MITSUI FINANCIAL GROUP INC.	C.			1 G FE	2,089,230	102.3952	2,129,820	2,080,000	2,088,134	0	(1,096)	0	0	5.716	5.597	MS	35,338	96,029	05/28/2024	09/14/2028.
86614J-AA-3.	SUMMIT MIDSTREAM HOLDINGS LLC.			1,2	4 C FE	70,000	103.3750	72,363	70,000	70,000	0	0	0	0	8.625	8.636	FA	2,599	0	07/17/2024	10/31/2029.
866677-AF-4.	SUN COMMUNITIES OPERATING LP.			1,2	2 C FE	1,311,225	90.0017	1,309,525	1,455,000	1,331,053	0	17,556	0	0	2.300	4.731	MN	5,578	21,448	05/28/2024	11/01/2028.
866677-AK-3.	SUN COMMUNITIES OPERATING LP.			1,2	2 C FE	494,396	100.7773	498,848	495,000	494,504	0	108	0	0	5.500	5.528	JJ	12,554	13,915	01/04/2024	01/15/2029.
86745G-AF-0.	SUNNOVA ENERGY CORP.			1,2	4 B FE	61,975	82.7500	61,235	74,000	61,235	(4,815)	4,075	0	0	5.875	13.302	MS	1,449	4,348	08/24/2021	09/01/2026.
86745G-AG-8.	SUNNOVA ENERGY CORP.			1,2	4 B FE	90,090	71.7500	83,948	117,000	83,948	245	164	22,903	0	11.750	19.688	AO	3,437	13,938	10/18/2023	10/01/2028.
86765K-AB-5.	SUNOCO LP.			1,2	3 A FE	225,000	102.3750	230,344	225,000	225,000	0	0	0	0	7.000	7.000	MN	2,625	7,919	04/16/2024	05/01/2029.
86765L-AN-7.	SUNOCO LP.			1,2	3 A FE	320,700	99.3750	298,125	300,000	298,125	1,817	(2,942)	0	0	5.875	4.813	MS	5,190	17,625	02/05/2021	03/15/2028.
86765L-AQ-0.	SUNOCO LP.			1,2	3 A FE	239,625	99.6250	224,156	225,000	224,156	1,409	(2,253)	0	0	6.000	4.963	AO	2,850	13,500	12/16/2020	04/15/2027.
86765L-AZ-0.	SUNOCO LP.			1,2	3 A FE	309,500	92.5000	300,625	325,000	296,440	563	1,747	0	0	4.500	5.254	AO	2,478	14,625	09/20/2022	04/30/2030.
86828L-AC-6.	SUPERIOR PLUS LP			1,2	3 C FE	525,473	90.1250	477,663	530,000	477,663	(2,886)	898	0	0	4.500	4.602	MS	7,023	23,850	03/30/2022	03/15/2029.
86944B-AG-8.	SUTTER HEALTH.			1,2	1 E FE	2,000,000	86.4813	1,729,626	2,000,000	2,000,000	0	0	0	0	2.294	2.294	FA	17,332	45,880	10/22/2020	08/15/2030.
86964W-AJ-1.	SUZANO AUSTRIA GMBH.	C.		1,2	2 C FE	1,497,966	88.7868	1,298,951	1,463,000	1,485,784	0	(3,490)	0	0	3.750	3.451	JJ	25,298	54,863	05/06/2021	01/15/2031.
871503-AU-2.	GEN DIGITAL INC.			1,2	4 A FE	1,311,385	99.6250	1,325,013	1,330,000	1,324,101	2,552	11,250	0	0	5.000	5.909	AO	14,039	66,500	04/03/2024	04/15/2025.
87264A-BD-6.	T-MOBILE USA INC.			1,2	2 B FE	1,199,484	97.7042	1,172,450	1,200,000	1,199,841	0	66	0	0	3.750	3.756	AO	9,500	45,000	04/02/2020	04/15/2027.
87264A-BF-1.	T-MOBILE USA INC.			1,2	2 B FE	61,352	94.1539	61,200	65,000	62,428	0	420	0	0	3.875	4.730	AO	532	2,519	05/02/2022	04/15/2030.
87264A-CB-9.	T-MOBILE USA INC.			1,2	2 B FE	2,099,709	86.0758	2,100,250	2,440,000	2,151,364	0	38,464	0	0	2.550	4.756	FA	23,505	62,220	08/14/2023	02/15/2031.
87264A-CS-2.	T-MOBILE USA INC.			1,2	2 B FE	529,650	90.0826	477,438	530,000	529,823	0	40	0	0	2.400	2.408	MS	3,745	12,720	07/01/2022	03/15/2029.
87265H-AF-6.	TRI POINTE HOMES INC (DELAWARE)			1,2	3 B FE	511,138	97.7500	488,750	500,000	486,512	3,254	(1,593)	0	0	5.250	4.927	JD	2,188	26,250	06/28/2023	06/01/2027.
87265H-AG-4.	TRI POINTE HOMES INC (DELAWARE)			1,2	3 B FE	567,084	98.7500	523,375	530,000	522,808	5,113	(5,589)	0	0	5.700	4.534	JD	1,343	30,210	06/03/2024	06/15/2028.
87266G-AA-8.	TMS ISSUER SARL	C.			1 D FE	1,177,128	101.5568	1,179,074	1,161,000	1,174,619	0	(1,398)	0	0	5.780	5.589	FA	23,860	67,106	02/24/2023	08/23/2032.
874060-AY-2.	TAKEDA PHARMACEUTICAL CO LTD.	C.		1,2	2 A FE	470,000	72.3829	340,200	470,000	470,000	0	0	0	0	3.025	3.025	JJ	6,793	14,218	07/01/2020	07/09/2040.
87470L-AD-3.	TALLGRASS ENERGY PARTNERS LP.			1,2	4 A FE	370,625	96.1250	360,469	375,000	360,469	4,478	678	0	0	5.500	5.724	JJ	9,510	20,625	11/24/2021	01/15/2028.
87470L-AG-6.	TALLGRASS ENERGY PARTNERS LP.			1,2	4 A FE	188,150	99.0000	351,450	355,000	280,342	0	26,189	0	0	6.000	18.217	MS	7,100	21,300	02/18/2020	03/01/2027.
87470L-AJ-0.	TALLGRASS ENERGY PARTNERS LP.			1,2	4 A FE	333,375	94.3750	306,719	325,000	306,719	5,207	(738)	0	0	6.000	5.669	JD	54	29,250	04/28/2021	12/31/2030.
87470L-AL-5.	TALLGRASS ENERGY PARTNERS LP.			1,2	4 A FE	165,000	100.2500	165,413	165,000	165,000	0	0	0	0	7.375	7.373	FA	4,597	6,828	01/16/2024	02/15/2029.
875127-BH-4.	TAMPA ELECTRIC CO.			1,2	2 A FE	149,511	85.6337	128,451	150,000	149,685	0	47	0	0	2.400	2.437	MS	1,060	3,600	03/15/2021	03/15/2031.
87612B-BQ-4.	TARGA RESOURCES PARTNERS LP.			1,2	2 B FE	134,000	100.2000	134,268	134,000	134,000	0	0	0	0	5.500	5.499	MS	2,457	7,370	11/13/2019	03/01/2030.
87612B-BS-0.	TARGA RESOURCES PARTNERS LP.			1,2	2 B FE	66,248	96.3856	63,615	66,000	66,155	0	(21)	0	0	4.875	4.830	FA	1,341	3,218	08/12/2020	02/01/2031.
87612B-BU-5.	TARGA RESOURCES PARTNERS LP.			2	2 B FE	105,000	90.7422	95,279	105,000	105,000	0	0	0	0	4.000	4.000	JJ	1,937	4,200	01/19/2021	01/15/2032.
876511-AG-1.	TASEKO MINES LTD.			1,2	4 C FE	100,000	102.0000	102,000	100,000	100,000	0	0	0	0	8.250	8.249	MN	1,375	4,308	04/09/2024	05/01/2030.
87724R-AB-8.	TAYLOR MORRISON COMMUNITIES INC.			1,2	3 A FE	1,078,652	99.2500	1,121,525	1,130,000	1,098,903	774	7,754	0	0	5.750	6.638	JJ	29,961	64,975	08/22/2022	01/15/2028.
87724R-AJ-1.	TAYLOR MORRISON COMMUNITIES INC.				1,2	3 A FE	367,500	95.3750	381,500	400,000	375,562	0	3,532	0	5.125	6.445	FA	8,542	20,500	08/18/2022	08/01/2030.
87901J-AF-2.	TEGNA INC.			2	3 C FE	69,000	98.5000	67,965	69,000	67,965	863	0	0	0	4.750	4.748	MS	965	3,278	09/08/2020	03/15/2026.
87901J-AJ-4.	TEGNA INC.			1,2	3 C FE	108,000	94.7500	102,330	108,000	102,330	1,890	0	0	0	4.625	4.624	MS	1,471	4,995	01/07/2020	03/15/2028.
879360-AE-5.	TELEDYNE TECHNOLOGIES INC.			1,2	2 C FE	174,269	87.0621	152,359	175,000	174,525	0	69	0	0	2.750	2.798	AO	1,203	4,813	03/08/2021	04/01/2031.
880336-DB-3.	TENET HEALTHCARE CORP.			2	3 C FE	111,265	98.0000	112,700	115,000	111,841	155	797	0	0	5.125	5.982	MN	982	5,894	06/22/2023	11/01/2027.
880336-DH-0.	TENET HEALTHCARE CORP.			1,2	3 C FE	297,500	95.6250	310,781	325,000	303,704	281	4,467	0	0	4.625	6.428	JD	668	15,031		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
88339W-AB-2	WILLIAMS COMPANIES INC.		1,2	2 B FE		1,804,287	99.4779	1,810,498	1,820,000	1,806,430	.0	2,143	0	.0	4.900	5.099	MS	26,259	61,931	05/28/2024	03/15/2029
88339W-AC-0	WILLIAMS COMPANIES INC.		1,2	2 B FE		138,275	97.6224	136,671	140,000	138,427	.0	152	0	.0	5.150	5.306	MS	2,123	5,007	01/19/2024	03/15/2034
883556-BZ-4	THERMO FISHER SCIENTIFIC INC.		1,2	1 G FE		327,653	90.6532	317,286	350,000	334,590	.0	2,930	0	.0	2.600	3.618	AO	2,275	9,100	07/26/2022	10/01/2029
883556-CK-6	THERMO FISHER SCIENTIFIC INC.		1,2	1 G FE		69,966	89.7903	62,853	70,000	69,983	.0	4	0	.0	1.750	1.757	AO	259	1,225	08/09/2021	10/15/2028
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC			1 F		2,000,000	91.6780	1,833,560	2,000,000	2,000,000	.0	0	0	.0	3.640	3.640	N/A	15,773	72,800	04/18/2022	04/13/2027
88732J-BB-3	TIME WARNER CABLE LLC		1,2	3 A FE		122,875	84.8256	101,791	120,000	101,791	(2,518)	(88)	0	.0	5.500	5.322	MS	2,200	6,600	02/16/2017	09/01/2041
88830M-AM-4	TITAN INTERNATIONAL INC.		1,2	4 B FE		239,748	97.8750	244,688	250,000	241,198	.0	1,450	0	.0	7.000	8.232	AO	2,965	8,750	05/09/2024	04/30/2028
89055F-AB-9	TOPBUILD CORP		1,2	3 B FE		257,000	91.1250	236,925	260,000	236,925	2,553	372	0	.0	3.625	3.797	MS	2,775	9,425	06/03/2021	03/15/2029
89055F-AC-7	TOPBUILD CORP		1,2	3 B FE		80,000	88.3750	70,700	80,000	70,700	(400)	0	0	.0	4.125	4.122	FA	1,247	3,300	09/28/2021	02/15/2032
89236T-HX-6	TOYOTA MOTOR CREDIT CORP.		1	1 E FE		350,132	82.5597	355,007	430,000	366,005	.0	9,060	0	.0	1.650	4.498	JJ	3,370	7,095	03/16/2023	01/10/2031
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP.		1	1 E FE		185,856	81.9106	196,585	240,000	192,357	.0	5,773	0	.0	1.900	5.484	MS	1,381	4,560	11/13/2023	09/12/2031
89352L-AG-5	TRANSCANADA PIPELINES LTD.		1	2 A FE		556,947	108.0362	540,181	500,000	543,401	.0	(8,395)	0	.0	7.700	5.477	JD	1,711	38,500	05/05/2023	06/15/2029
893647-BL-0	TRANSDIGM INC.		1,2	4 C FE		98,000	539.980	564,090	551,000	539,398	5,945	0	0	.0	5.500	5.595	MN	3,872	30,305	05/18/2023	11/15/2027
893647-BP-1	TRANSDIGM INC.		1,2	4 C FE		946,316	93.2500	946,488	1,015,000	946,488	(2,625)	7,766	0	.0	4.625	6.329	JJ	21,646	25,206	06/26/2024	01/15/2029
893647-BQ-9	TRANSDIGM INC.		1,2	4 C FE		237,823	94.0000	223,720	238,000	223,720	1,169	21	0	.0	4.875	4.885	MN	1,934	11,603	04/15/2021	05/01/2029
893647-BS-5	TRANSDIGM INC.		1,2	3 C FE		44,000	101.5000	44,660	44,000	44,000	.0	0	0	.0	6.875	6.877	JD	134	3,025	08/09/2023	12/15/2030
893647-BT-3	TRANSDIGM INC.		1,2	3 C FE		13,895	102.3750	14,333	14,000	13,906	.0	10	0	.0	7.125	7.250	JD	83	1,006	11/15/2023	12/01/2031
893647-BU-0	TRANSDIGM INC.		1,2	3 C FE		529,000	100.1250	529,661	529,000	529,000	.0	0	0	.0	6.375	6.375	MS	11,241	17,237	02/12/2024	03/01/2029
893647-BV-8	TRANSDIGM INC.		1,2	3 C FE		315,000	100.8750	317,756	315,000	315,000	.0	0	0	.0	6.625	6.625	MS	6,956	10,666	02/12/2024	03/01/2032
893647-BW-6	TRANSDIGM INC.		1,2	3 C FE		255,000	98.0000	249,900	255,000	249,900	(5,100)	0	0	.0	6.000	6.001	MS	4,335	.0	09/05/2024	01/15/2033
896215-AH-3	TRIMAS CORP.		1,2	3 C FE		1,100,000	91.2500	1,003,750	1,100,000	1,003,750	13,750	0	0	.0	4.125	4.124	AO	9,579	45,375	03/15/2021	04/15/2029
896522-AJ-8	TRINITY INDUSTRIES INC.		1,2	3 B FE		402,500	103.2500	413,000	400,000	402,203	.0	(297)	0	.0	7.750	7.567	JJ	14,294	28,094	05/21/2024	07/15/2028
896680-AF-5	TRINSEO MATERIALS OPERATING		C	1,2	6 FE	50,170	62.0000	107,260	173,000	50,170	60,903	1,508	81,657	.0	5.125	37.607	FA	3,349	8,866	01/30/2023	04/01/2029
896818-AU-5	TRIUMPH GROUP INC.		1,2	4 C FE		228,950	104.0000	237,120	228,000	228,668	.0	1,406	0	.0	9.000	8.892	MS	6,042	21,960	06/21/2023	03/15/2028
896860-AA-4	TRIVIMUM PACKAGING FINANCE BV		C	1,2	4 B FE	412,500	98.8516	420,119	425,000	418,577	.0	3,167	0	.0	5.500	6.497	JD	8,831	17,875	05/06/2024	08/15/2026
897051-AC-2	TRONOX INC.		1,2	4 A FE		192,700	89.3750	183,219	205,000	183,219	174	1,620	0	.0	4.625	5.665	MS	2,792	9,481	02/15/2022	03/15/2029
89788M-AP-7	TRUIST FINANCIAL CORP		1,2,5	1 G FE		137,397	101.9003	137,565	135,000	135,379	.0	(18)	0	.0	5.867	5.825	JD	506	7,920	05/28/2024	06/08/2034
89788M-AQ-5	TRUIST FINANCIAL CORP		1,2,5	2 A FE		362,455	106.8905	379,461	355,000	361,557	.0	(897)	0	.0	7.161	6.602	AO	4,308	21,083	05/28/2024	10/30/2029
898339-AA-4	FIDEICOMISO FIBRA UNO		C	1,2	2 C FE	999,970	90.1361	901,361	1,000,000	999,998	.0	0	0	.0	4.869	4.869	JJ	22,452	48,690	06/25/2019	01/15/2030
902494-BJ-1	TYSON FOODS INC.		1,2	2 B FE		236,270	99.3066	228,405	230,000	231,038	.0	(1,000)	0	.0	4.000	3.339	MS	3,067	9,200	04/23/2019	03/01/2026
902613-AE-8	UBS GROUP AG		C	2	1 G FE	633,781	82.5487	573,713	695,000	638,326	.0	4,545	0	.0	2.095	3.328	FA	5,662	11,313	05/28/2024	02/11/2032
902613-AH-1	UBS GROUP AG		C	2	1 G FE	783,224	94.8480	825,178	870,000	812,429	.0	20,166	0	.0	1.494	4.175	FA	5,091	12,998	07/14/2023	08/10/2027
902613-AN-8	UBS GROUP AG		C	2	1 G FE	200,000	100.4159	200,832	200,000	200,000	.0	0	0	.0	6.104	6.163	FMAN	1,708	13,937	05/03/2022	05/12/2026
902691-A@-3	UGI UTILITIES, INC.			1 F		2,000,000	97.8900	1,957,800	2,000,000	2,000,000	.0	0	0	.0	2.950	2.950	JD	29,664	59,000	06/30/2016	06/30/2026
90279X-AA-0	UKG INC.		1,2	4 C FE		140,000	101.0000	141,400	140,000	140,000	.0	0	0	.0	6.875	6.875	FA	4,010	4,599	01/30/2024	02/01/2031
90290M-AJ-0	US FOODS INC.		1,2	3 C FE		10,000	97.0000	9,700	10,000	9,700	(300)	0	0	.0	5.750	5.750	AO	141	.0	09/27/2024	04/15/2033
903522-AA-8	UWM HOLDINGS LLC		1,2	3 C FE		536,286	99.0000	531,630	537,000	531,630	(4,655)	(1)	0	.0	6.625	6.651	FA	2,103	.0	12/31/2024	02/01/2030
90353T-AN-0	UBER TECHNOLOGIES INC.		1,2	2 C FE		962,858	96.8278	934,388	965,000	962,931	.0	73	0	.0	4.300	4.348	JJ	12,910	.0	09/26/2024	01/15/2030
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC.			1 G		731,955	89.3120	653,724	731,955	731,955	.0	0	0	.0	4.080	4.080	JJ	14,351	44,809	09/08/2014	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC.			1 G		4,185,644	88.3720	3,698,938	4,185,644	4,185,644	.0	0	0	.0	3.290	3.290	JJ	66,176	137,708	05/26/2016	07/08/2036
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP.		1,2	6 FE		80,835	56.0000	57,120	102,000	57,120	(20,374)	3,289	0	.0	5.250	10.304	MS	1,354	5,355	04/05/2023	09/30/2028
907818-EH-7	UNION PACIFIC CORP.		1,2	1 G FE		349,225	97.9073	357,362	365,000	362,110	.0	2,401	0	.0	2.750	3.451	MS	3,346	10,038	03/06/2019	03/01/2026
90932L-AG-2	UNITED AIRLINES INC.		1,2	3 A FE		469,343	98.2500	461,775	470,000	460,216	6,189	819	0	.0	4.375	4.587	AO	4,341	20,563	03/20/2023	04/15/2026
90932L-AH-0	UNITED AIRLINES INC.		1,2	3 A FE		1,093,326	94.7500	1,137,000	1,200,000	1,114,904	.0	13,904	0	.0	4.625	6.549	AO	11,717	44,516	07/08/2024	04/15/2029
90964*-AH-8	UNITED BOTTLING CONTRACTS COMPANY, LLC			2 C		3,000,000	93.0190	2,790,570	3,000,000	3,000,000	.0	0	0	.0	4.240	4.240	N/A	3,533	190,800	12/21/2016	12/21/2031
91135@-AA-3	UNITED POWER, INC.			1 F FE		2,000,000	100.8539	2,017,078	2,000,000	2,000,000	.0	0	0	.0	5.830	5.830	N/A	21,377	58,300	04/09/2024	04/25/2029
911363-AM-1	AMERICA) INC.		1,2	3 B FE		1,027,000	89.1250	891,250	1,000,000	891,250	(13,963)	(1,037)	0	.0	3.875	3.694	FA	14,639	38,750	09/10/2020	02/15/2031
911365-BL-7	AMERICA) INC.		1,2	3 B FE		723,538	97.1250	728,438	750,000	723,278	(4,467)	3,628	0	.0	5.250	5.938	JJ	18,156	39,375	01/08/2024	01/15/2030
911365-BN-3	AMERICA) INC.		1,2	3 B FE		603,991	90.8750	532,528	586,000	532,528	(2,565)	(2,563)	0	.0	4.000	3.506	JJ	10,808	23,440	01/21/2022	07/15/2030
911365-BP-8	AMERICA) INC.		1,2	3 B FE		1,537,228	87.3750	1,461,784	1,673,000	1,461,784	(31,609)	8,644	0	.0	3.750	4.902	JJ	28,929	45,863	11/14/2024	01/15/2032

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159H-JD-3..	US BANCORP			2,5	1 F FE	420,000	84.2819	353,984	420,000	420,000	0	0	0	0	2.677	2.677	JJ	4,810	11,243	01/20/2022	01/27/2033
91159H-JJ-0..	US BANCORP			1,2,5	1 F FE	427,340	102.0050	413,120	405,000	426,586	0	(754)	0	0	5.850	5.016	AO	4,607	11,846	08/26/2024	10/21/2033
91159H-JQ-4..	US BANCORP			1,2,5	1 F FE	273,096	100.4602	276,266	275,000	273,332	0	236	0	0	5.384	5.529	JJ	6,498	7,403	05/28/2024	01/23/2030
913229-AA-8..	UNITED WHOLESALE MORTGAGE LLC			2	3 C FE	69,747	95.5000	69,715	73,000	69,715	(153)	121	0	0	5.500	6.667	AO	848	0	10/23/2024	04/15/2029
913229-AC-4..	UNITED WHOLESALE MORTGAGE LLC			1,2	3 C FE	118,030	98.5000	145,780	148,000	131,166	0	5,677	0	0	5.750	11.181	JD	378	8,510	11/15/2021	06/15/2027
91324P-DE-9..	UNITEDHEALTH GROUP INC			1	1 F FE	610,676	95.5829	554,381	580,000	591,683	0	(4,029)	0	0	2.950	2.200	AO	3,612	17,110	01/28/2020	10/15/2027
91324P-DX-7..	UNITEDHEALTH GROUP INC			1	1 F FE	369,987	85.9909	378,360	440,000	385,368	0	8,777	0	0	2.000	4.639	MN	1,124	8,800	03/16/2023	05/15/2030
91324P-EJ-7..	UNITEDHEALTH GROUP INC			1,2	1 F FE	503,697	93.5797	472,577	505,000	503,985	0	115	0	0	4.200	4.232	MN	2,710	21,210	05/17/2022	05/15/2032
91324P-EV-0..	UNITEDHEALTH GROUP INC			1,2	1 F FE	1,676,518	94.9314	1,656,553	1,745,000	1,680,544	0	3,835	0	0	4.500	5.049	AO	16,578	49,275	05/28/2024	04/15/2033
91324P-FB-3..	UNITEDHEALTH GROUP INC			1,2	1 F FE	129,337	96.9293	126,008	130,000	129,383	0	46	0	0	5.000	5.065	AO	1,372	3,683	03/20/2024	04/15/2034
91327T-AA-9..	UNITI GROUP LP			1,2	4 C FE	977,281	106.6250	986,281	925,000	974,833	0	(2,448)	0	0	10.500	8.764	MS	28,598	15,750	11/13/2024	02/15/2028
914906-AU-6..	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	1,379,223	99.3750	1,368,394	1,377,000	1,367,584	2,251	(1,431)	0	0	6.625	6.454	JD	7,602	91,226	06/23/2022	06/01/2027
914906-AY-8..	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	649,683	101.6250	655,481	645,000	649,086	0	(600)	0	0	8.000	7.796	FA	19,493	38,417	05/28/2024	08/15/2028
914906-AZ-5..	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	239,730	98.0000	235,200	240,000	235,200	(4,548)	18	0	0	8.500	8.517	JJ	11,617	0	10/22/2024	07/31/2031
91832V-AA-2..	VOC ESCROW LTD	C		1,2	3 B FE	741,125	97.0000	776,000	800,000	757,816	0	11,697	0	0	5.000	6.906	FA	15,111	40,000	01/04/2024	02/15/2028
91838P-AA-9..	VT TOPCO INC			1,2	4 B FE	125,000	105.5000	131,875	125,000	125,000	0	0	0	0	8.500	8.500	FA	4,014	10,773	08/03/2023	08/15/2030
91845A-AA-3..	VZ SECURED FINANCING BV	C		1,2	4 A FE	981,950	88.6233	916,365	1,034,000	905,425	33,210	4,601	0	0	5.000	5.713	JJ	23,839	51,700	07/26/2023	01/15/2032
91863G-AC-7..	VHG CAPITAL LP			1,D		5,000,000	77.9400	3,897,000	5,000,000	5,000,000	0	0	0	0	3.360	3.360	AO	32,667	168,000	11/02/2021	10/21/2036
918790-AP-4..	VAIL RESORTS INC			1,2	3 C FE	123,000	100.5000	123,615	123,000	123,000	0	0	0	0	6.500	6.500	MN	1,022	4,153	04/24/2024	05/15/2032
91889F-AC-5..	VALARIS LTD	C		1,2	4 A FE	305,396	100.7500	302,250	300,000	301,500	(3,794)	(102)	0	0	8.375	7.960	AO	4,257	8,375	11/14/2024	04/30/2030
91911T-AQ-6..	VALE OVERSEAS LTD	C		1,2	2 C FE	447,634	91.2646	433,507	475,000	453,877	0	3,170	0	0	3.750	4.653	JJ	8,560	17,813	02/23/2023	07/08/2030
91911T-AR-4..	VALE OVERSEAS LTD	C		1,2	2 C FE	446,133	100.9032	440,947	437,000	446,033	0	(101)	0	0	6.125	5.806	JD	1,413	13,383	11/06/2024	06/12/2033
91911T-AS-2..	VALE OVERSEAS LTD	C		1,2	2 C FE	496,175	97.4251	487,126	500,000	496,197	0	22	0	0	6.400	6.458	JD	267	16,000	06/25/2024	06/28/2054
91911X-AW-4..	BAUSCH HEALTH AMERICAS INC			1,2	6 FE	66,725	82.2500	129,133	157,000	98,393	0	16,859	0	0	8.500	35.366	JJ	5,597	13,345	02/10/2021	01/31/2027
92047W-AG-6..	VALVOLINE INC			1,2	4 A FE	273,817	85.0000	255,000	300,000	255,000	(2,452)	1,916	0	0	3.625	5.072	JJ	5,015	7,703	05/09/2024	06/15/2031
92212W-AA-8..	VAR ENERGI ASA	C		1,2	2 C FE	923,806	99.6536	936,744	940,000	926,870	0	3,035	0	0	5.000	5.635	MN	5,614	29,500	05/28/2024	05/18/2027
92262T-AA-4..	VELOCITY VEHICLE GROUP LLC			1,2	4 B FE	75,000	104.0000	78,000	75,000	75,000	0	0	0	0	8.000	8.001	JD	500	2,917	05/30/2024	06/01/2029
92277G-AN-7..	VENTAS REALTY LP			1,2	2 A FE	372,794	97.4737	389,895	400,000	378,954	0	4,497	0	0	4.400	5.883	JJ	8,116	17,600	08/14/2023	01/15/2029
92277G-AW-7..	VENTAS REALTY LP			1,2	2 A FE	398,976	84.4352	337,741	400,000	399,299	0	96	0	0	2.500	2.529	MS	3,333	10,000	08/11/2021	09/01/2031
92277G-BA-4..	VENTAS REALTY LP			1,2	2 A FE	74,735	95.5586	71,669	75,000	74,737	0	2	0	0	5.000	5.045	JJ	1,167	0	09/05/2024	01/15/2035
92328M-AA-1..	VENTURE GLOBAL CALCASTEU PASS LLC			1,2	3 B FE	223,125	91.5000	201,300	220,000	201,300	4,261	(411)	0	0	3.875	3.653	FA	3,221	8,525	10/05/2021	08/15/2029
92328M-AB-9..	VENTURE GLOBAL CALCASTEU PASS LLC			1,2	3 B FE	277,710	89.6250	264,394	295,000	264,394	(2,194)	278	0	0	4.125	5.151	FA	4,597	3,919	11/14/2024	08/15/2031
92328M-AE-3..	VENTURE GLOBAL CALCASTEU PASS LLC			1,2	3 B FE	146,625	100.7500	151,125	150,000	147,254	0	446	0	0	6.250	6.684	JJ	4,323	9,375	07/28/2023	01/15/2030
92332Y-AC-5..	VENTURE GLOBAL LNG INC			1,2	4 A FE	1,124,150	110.3750	1,239,511	1,123,000	1,124,020	0	(121)	0	0	9.500	9.453	FA	44,452	82,088	11/06/2023	02/01/2029
92332Y-AD-3..	VENTURE GLOBAL LNG INC			1,2	4 A FE	1,182,411	109.5000	1,298,670	1,186,000	1,183,893	0	1,126	0	0	9.875	9.903	FA	48,799	90,115	06/10/2024	02/01/2032
92332Y-AE-1..	VENTURE GLOBAL LNG INC			1,2	4 A FE	185,000	101.3750	187,544	185,000	185,000	0	0	0	0	7.000	7.001	JJ	5,648	0	07/22/2024	01/15/2030
92339L-AA-0..	VERITIV OPERATING CO			1,2	4 B FE	68,900	107.6250	69,956	65,000	68,887	0	(13)	0	0	10.500	9.563	MN	588	0	12/06/2024	11/30/2030
92343V-EU-4..	VERIZON COMMUNICATIONS INC			1,2	2 A FE	301,379	95.7285	244,108	255,000	278,888	0	(4,846)	0	0	4.016	1.910	JD	797	10,241	03/09/2020	12/03/2029
92343V-FE-9..	VERIZON COMMUNICATIONS INC			1,2	2 A FE	1,463,707	91.3687	1,475,605	1,615,000	1,481,452	0	17,745	0	0	3.150	4.968	MS	13,990	50,873	03/11/2024	03/22/2030
92343V-FR-0..	VERIZON COMMUNICATIONS INC			1,2	2 A FE	559,786	82.3245	510,412	620,000	577,566	0	6,306	0	0	1.750	2.995	JJ	4,852	10,850	02/04/2022	01/20/2031
92343V-FT-6..	VERIZON COMMUNICATIONS INC			1,2	2 A FE	89,916	68.183														

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
92676X-AF-4	VIKING CRUISES LTD.....			1,2	4 C FE	190,680	100.2500	227,568	227,000	199,075	0	5,143	0	0	7.000	10.776	FA	6,003	15,890	04/25/2023	02/15/2029
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD.		C	1,2	3 B FE	864,831	98.2500	908,813	925,000	875,489	563	8,636	0	0	5.625	7.094	FA	19,656	39,375	05/13/2024	02/15/2029
92735L-AA-0	EXPAND ENERGY CORP.....			1,2	3 A FE	44,213	100.9763	45,439	45,000	44,442	0	108	0	0	6.750	7.091	AO	641	3,038	10/18/2022	04/15/2029
92769Y-AJ-8	VIRGIN MEDIA FINANCE PLC.....		C	1,2	4 C FE	224,438	83.8708	188,709	225,000	188,709	(6,534)	55	0	0	5.000	5.034	JJ	5,188	11,250	03/23/2021	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC.		C	1,2	4 A FE	293,275	93.5496	271,294	290,000	271,294	(5,014)	(280)	0	0	5.500	5.374	MN	2,038	15,950	06/25/2019	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC.		C	1,2	4 A FE	586,651	85.9853	580,401	675,000	580,401	(10,242)	3,992	0	0	4.500	7.246	FA	11,475	9,000	11/14/2024	08/15/2030
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	348,688	98.5611	344,964	350,000	349,780	0	206	0	0	3.150	3.212	JJ	5,084	11,025	04/23/2019	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	783,144	97.0704	776,563	800,000	796,318	0	1,883	0	0	2.950	3.206	MN	3,016	23,600	03/29/2017	11/15/2026
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	135,263	96.8942	117,242	121,000	127,513	0	(2,093)	0	0	3.800	1.943	AO	1,150	4,598	03/10/2021	04/01/2028
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	533,806	92.2934	549,146	595,000	540,104	0	6,298	0	0	2.875	5.183	JJ	7,888	8,553	05/28/2024	07/15/2029
927804-GE-8	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	307,936	83.7182	305,571	365,000	309,042	0	1,106	0	0	2.300	4.961	MN	1,073	4,198	11/01/2024	11/15/2031
927804-GH-1	VIRGINIA INTERNATIONAL CO.			1,2	2 A FE	169,470	97.9899	166,583	170,000	169,724	0	109	0	0	3.750	3.822	MN	815	6,375	05/16/2022	05/15/2027
92783#-AA-4	GATEWAY				1 F	760,128	94.6220	719,248	760,128	760,128	0	0	0	0	3.930	3.930	MJSD	7,649	29,873	08/22/2014	06/30/2030
92838@-AA-1	VISTA RIDGE LLC				1 F	1,800,176	71.8050	1,292,616	1,800,176	1,800,176	0	0	0	0	2.570	2.570	MJSD	2,056	46,347	12/01/2020	10/14/2049
92840J-AB-5	VISTAJET MALTA FINANCE PLC.		C	1,2	4 C FE	477,286	86.8860	456,152	525,000	447,581	59,357	4,125	0	0	6.375	8.232	FA	13,945	27,891	06/03/2024	02/01/2030
92840J-AD-1	VISTAJET MALTA FINANCE PLC.		C	1,2	4 C FE	525,847	96.7273	580,364	600,000	539,312	22,732	18,205	0	0	7.875	12.471	MN	7,875	47,250	01/12/2024	05/01/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC.			1,2	3 B FE	803,100	99.5000	761,175	765,000	761,175	4,781	0	0	0	5.500	5.500	MS	14,025	42,075	08/07/2020	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC.			1,2	3 B FE	304,859	99.3750	292,163	294,000	292,163	2,279	(441)	0	0	5.625	5.625	FA	6,248	16,538	06/08/2021	02/15/2027
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC.			1,2	2 C FE	792,996	95.5000	740,125	775,000	783,992	0	(1,880)	0	0	4.300	4.004	JJ	15,367	33,325	03/05/2020	07/15/2029
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC.			1,2	3 B FE	968,884	97.7500	915,918	937,000	915,781	12,716	(5,668)	0	0	5.000	5.031	JJ	19,651	46,225	02/22/2024	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC.			1,2	2 C FE	819,130	97.2613	855,899	880,000	841,995	0	16,636	0	0	3.700	5.935	JJ	13,657	32,560	08/14/2023	01/30/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC.			1,2	3 B FE	300,000	94.0000	282,000	300,000	282,000	4,125	0	0	0	4.375	4.374	MN	2,188	13,125	05/05/2021	05/01/2029
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC.			1,2	3 B FE	396,000	102.2500	404,910	396,000	396,000	0	0	0	0	6.875	6.875	AO	5,748	13,839	04/09/2024	04/15/2032
92841H-AA-0	VISTAJET MALTA FINANCE PLC.			1,2	4 C FE	162,435	99.4525	174,042	175,000	164,636	18,276	2,048	0	0	9.500	11.548	JD	1,385	16,625	01/18/2024	06/01/2028
928563-AK-1	VMWARE LLC			1,2	2 B FE	149,222	89.7768	134,665	150,000	149,589	0	109	0	0	1.800	1.879	FA	1,020	2,700	07/20/2021	08/15/2028
92858R-AD-2	VMED 02 UK FINANCING I PLC.		C	1,2	4 A FE	454,085	99.8805	452,459	453,000	452,459	(1,612)	(15)	0	0	7.750	7.706	AO	7,412	9,755	10/29/2024	04/15/2032
92936U-AG-4	WP CAREY INC.			1,2	2 A FE	495,495	85.0279	425,140	500,000	497,209	0	420	0	0	2.400	2.499	FA	5,000	12,000	10/06/2020	02/01/2031
92936U-AJ-8	WP CAREY INC.			1,2	2 A FE	227,810	82.4027	189,526	230,000	228,437	0	199	0	0	2.450	2.556	FA	2,348	5,635	10/05/2021	02/01/2032
92943G-AD-3	W R GRACE HOLDINGS LLC			1,2	4 C FE	173,438	96.7500	159,638	165,000	159,638	3,249	(2,012)	0	0	4.875	3.623	JD	358	8,044	12/04/2020	06/15/2027
929566-AL-1	WABASH NATIONAL CORP.			1,2	4 A FE	193,140	91.0000	185,640	204,000	183,864	790	1,550	0	0	4.500	5.500	AO	1,938	9,180	06/01/2022	10/15/2028
93142T-AW-8	WALGREENS BOOTS ALLIANCE INC.			1,2	4 A FE	254,212	98.6250	248,535	252,000	248,535	(5,539)	(138)	0	0	8.125	7.908	FA	7,906	0	08/30/2024	08/15/2029
94106L-BP-3	WASTE MANAGEMENT INC.			1,2	1 G FE	687,238	81.3897	622,631	765,000	709,952	0	8,044	0	0	1.500	2.771	MS	3,379	11,475	02/04/2022	03/15/2031
94403*-BB-1	WAWA, INC.				2 B	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.790	3.789	N/A	15,581	75,800	10/01/2013	10/17/2025
949746-SH-5	WELLS FARGO & CO.				1 E FE	420,451	97.0032	426,814	440,000	434,875	0	2,698	0	0	3.000	3.672	AO	2,493	13,200	03/06/2019	10/23/2026
95000U-2D-4	WELLS FARGO & CO.			1,2	1 E FE	232,914	96.5515	207,586	215,000	225,581	0	(2,594)	0	0	4.150	2.781	JJ	3,891	8,923	02/03/2022	01/24/2029
95000U-2F-9	WELLS FARGO & CO.			1,2,5	1 E FE	506,880	97.4679	467,846	480,000	486,586	0	(4,395)	0	0	3.196	2.235	JD	597	15,341	03/09/2020	06/17/2027
95000U-2G-7	WELLS FARGO & CO.			1,2,5	1 E FE	518,274	89.6838	538,103	600,000	535,547	0	11,404	0	0	2.879	5.124	AO	2,927	17,274	06/15/2023	10/30/2030
95000U-2J-1	WELLS FARGO & CO.			1,2,5	1 E FE	1,217,824	88.2021	1,221,599	1,385,000	1,232,937	0	15,113	0	0	2.572	4.675	FA	13,853	20,383	05/28/2024	02/11/2031
95000U-2L-6	WELLS FARGO & CO.			1,2,5	1 E FE	231,459	96.7337	188,631	195,000	216,903	0	(3,895)	0	0	4.478	2.203	AO	2,110	8,732	02/22/2021	04/04/2031
95000U-2U-6	WELLS FARGO & CO.			1,2,5	1 E FE	2,126,161	87.2599	2,179,752	2,498,000	2,163,059	0	32,661	0	0	3.350	5.430	MS	27,662	74,219	08/05/2024	03/02/2033
95000U-3D-3	WELLS FARGO & CO.			1,2,5	1 E FE	865,633	98.8113	864,599	875,000	866,152	0	519	0	0	5.389	5.531	AO	8,776	28,292	06/26/2024	04/24/2034
95000U-3F-8	WELLS FARGO & CO.			1,2,5	1 E FE	2,372,036	99.7392	2,294,002	2,300,000	2,369,459	0	(2,577)	0	0	5.557	5.117	JJ	55,385	0	08/02/2024	07/25/2034
95000U-3G-6	WELLS FARGO & CO.			1,2,5	1 E FE	4,944,726	103.9559	5,010,674	4,820,000	4,922,318	0	(22,100)	0	0	6.303	5.738	AO	57,385	303,805	01/23/2024	10/23/2029
95000U-3J-0	WELLS FARGO & CO.			1,2,5	1 E FE	452,990	100.2704	456,230	455,000	453,233	0	243	0	0	5.198	5.291	JJ	10,380	11,825	05/28/2024	01/23/2030
95040Q-AP-9	WELLTOWER OP LLC.			1,2	2 A FE	541,359	85.1291	527,800	620,000	544,962	0	3,603	0	0	2.750	4.797	JJ	7,862	0	08/05/2024	01/15/2032
95081Q-AP-9	WESCO DISTRIBUTION INC.			1,2	3 C FE	652,309	101.5000	625,240	616,000	621,969	(51)	(3,884)	0	0	7.250	6.423	JD	1,985	42,449	09/17/2024	06/15/2028
95081Q-AQ-7	WESCO DISTRIBUTION INC.			1,2	3 C FE	285,106	101.3750	288,919	285,000	285,093	0	(14)	0	0	6.375	6.366	MS	5,350	9,488	02/28/2024	03/15/2029
95081Q-AR-5	WESCO DISTRIBUTION INC.			1,2	3 C FE	170,000	101.1250	171,913	170,000	170,000	0	0	0	0	6.625	6.625	MS	3,316	5,882	02/26/2024	03/15/2032

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
958102-AM-7	WESTERN DIGITAL CORP			1,2	3 C FE	459,813	98.8750	461,746	467,000	461,531	(911)	2,629	0	0	4.750	5.660	FA	8,380	7,125	08/28/2024	02/15/2026
958254-AD-6	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	94,350	88.5129	75,236	85,000	93,569	0	(282)	0	0	5.450	4.639	A0	1,158	4,633	02/01/2022	04/01/2044
958254-AE-4	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	68,750	99.4498	74,587	75,000	74,418	0	1,352	0	0	3.950	5.877	JD	247	2,963	05/11/2020	06/01/2025
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	495,831	97.8229	518,461	530,000	504,898	0	7,004	0	0	4.500	6.172	MS	7,950	23,850	09/08/2023	03/01/2028
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	269,244	84.7029	230,392	272,000	268,688	0	(57)	0	0	5.300	5.345	MS	4,805	14,416	09/05/2023	03/01/2048
958254-AL-8	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	99,000	86.2443	86,244	100,000	99,076	0	19	0	0	5.500	5.571	FA	2,078	5,500	01/04/2021	08/15/2048
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	2 C FE	90,000	93.6750	93,675	100,000	93,985	0	987	0	0	4.050	5.419	FA	1,688	4,050	05/27/2020	02/01/2030
959802-AZ-2	WESTERN UNION CO			1,2	2 B FE	169,803	95.6010	162,522	170,000	169,952	0	39	0	0	1.350	1.374	MS	676	2,295	02/23/2021	03/15/2026
962166-BY-9	WEYERHAEUSER CO			1,2	2 B FE	1,083,170	94.6681	1,041,349	1,100,000	1,090,321	0	1,607	0	0	4.000	4.187	A0	9,289	44,000	03/26/2020	04/15/2030
969457-BY-5	WILLIAMS COMPANIES INC			1,2	2 B FE	159,784	86.2093	172,419	200,000	165,416	0	4,496	0	0	2.600	5.979	MS	1,531	5,200	09/26/2023	03/15/2031
96949V-AM-5	WILLIAMS SCOTSMAN INC			1,2	4 B FE	100,000	101.0000	101,000	100,000	100,000	0	0	0	0	6.625	6.626	JD	294	3,073	06/13/2024	06/15/2029
970648-AG-6	WILLIS NORTH AMERICA INC			1,2	2 C FE	173,940	98.2839	171,997	175,000	174,555	0	108	0	0	4.500	4.575	MS	2,319	7,875	10/03/2018	09/15/2028
97360A-AA-5	WINDSOR HOLDINGS III LLC			1,2	4 B FE	325,000	105.0000	341,250	325,000	325,000	0	0	0	0	8.500	8.502	JD	1,228	27,625	06/22/2023	06/15/2030
97381A-AA-0	WINDSTREAM SERVICES LLC			1,2	4 C FE	408,438	103.0000	412,000	400,000	406,750	(1,667)	(21)	0	0	8.250	7.838	A0	7,975	0	12/12/2024	10/01/2031
976656-CS-5	WISCONSIN ELECTRIC POWER CO			1,2	1 G FE	449,915	95.3281	428,976	450,000	449,923	0	9	0	0	4.600	4.602	A0	6,210	0	09/09/2024	10/01/2034
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	2 A FE	4,994	71.6101	3,581	5,000	4,994	0	0	0	0	3.650	3.657	A0	46	183	03/30/2020	04/01/2050
976826-BQ-9	WISCONSIN POWER AND LIGHT CO			1,2	2 C FE	187,762	92.8293	176,376	190,000	188,216	0	195	0	0	3.950	4.094	MS	2,502	7,505	08/08/2022	09/01/2032
976826-BS-5	WISCONSIN POWER AND LIGHT CO			1,2	2 A FE	129,753	100.0805	130,105	130,000	129,775	0	22	0	0	5.375	5.399	MS	1,766	3,940	03/04/2024	03/30/2034
97786#-AL-6	WOLSELEY CAPITAL, INC			2	2 A FE	2,000,000	96.5390	1,930,780	2,000,000	2,000,000	0	0	0	0	3.830	3.829	MS	25,533	76,600	09/01/2015	09/01/2027
978097-AG-8	WOLVERINE WORLD WIDE INC			1,2	5 B FE	955,365	87.7500	987,188	1,125,000	975,037	72,932	21,346	0	0	4.000	6.724	FA	17,000	45,000	11/16/2022	08/15/2029
98138H-AH-4	WORKDAY INC			1,2	2 B FE	999,940	95.1487	951,487	1,000,000	999,962	0	8	0	0	3.700	3.701	A0	9,250	37,000	03/30/2022	04/01/2029
98138H-AJ-0	WORKDAY INC			1,2	2 B FE	120,068	91.3054	109,566	120,000	120,053	0	(6)	0	0	3.800	3.793	A0	1,140	4,560	03/31/2022	04/01/2032
98262P-AA-9	WW INTERNATIONAL INC			1,2	5 C FE	68,970	19.0000	68,970	363,000	68,970	49,476	2,891	197,779	0	4.500	56.070	A0	3,449	16,335	11/15/2021	04/15/2029
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3 C FE	67,425	100.1250	62,078	62,000	62,078	1,071	(993)	0	0	6.600	4.905	A0	1,023	4,092	07/02/2019	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO			1,2	3 C FE	194,297	99.7500	200,498	882	198,796	0	882	0	0	6.000	6.525	A0	3,015	12,060	07/21/2020	04/01/2027
983133-AA-7	WYNN RESORTS FINANCE LLC			1,2	4 A FE	795,583	95.5000	883,375	925,000	826,953	0	15,175	0	0	5.125	7.822	A0	11,852	40,359	07/08/2024	10/01/2029
983133-AC-3	WYNN RESORTS FINANCE LLC			1,2	4 A FE	1,262,752	104.1250	1,277,614	1,227,000	1,259,430	(1,282)	(2,075)	0	0	7.125	6.553	FA	33,027	47,453	11/14/2024	02/15/2031
98313R-AH-9	WYNN MACAU LTD	C		1,2	4 A FE	417,469	96.1250	456,594	475,000	431,036	0	8,742	0	0	5.625	8.541	FA	9,277	21,094	03/18/2024	08/26/2028
98379J-AA-3	RXO INC			1,2	3 B FE	410,250	102.8750	411,500	400,000	407,731	0	(2,024)	0	0	7.500	6.748	MN	3,833	30,000	04/01/2024	11/15/2027
98379K-AA-0	XPO INC			1,2	3 A FE	650,000	100.5000	653,250	650,000	650,000	0	0	0	0	6.250	6.250	JD	3,385	40,625	05/17/2023	06/01/2028
98379K-AB-8	XPO INC			1,2	3 C FE	75,000	102.0000	76,500	75,000	75,000	0	0	0	0	7.125	7.125	JD	445	5,344	05/17/2023	06/01/2031
98462Y-AF-7	YAMANA GOLD INC			1,2	2 C FE	787,300	84.1519	778,405	925,000	796,724	0	9,424	0	0	2.630	5.101	FA	9,190	13,676	05/28/2024	08/15/2031
984851-AG-0	YARA INTERNATIONAL ASA	C		1,2	2 B FE	760,000	88.8883	675,551	760,000	760,000	0	0	0	0	3.148	3.148	JD	1,794	23,925	05/28/2020	06/04/2030
98665#-AA-4	YORK HOSPITAL				1 E	944,500	75.7350	715,317	944,500	944,500	0	0	0	0	3.350	3.350	N/A	2,637	31,641	09/02/2020	06/01/2050
98665#-AB-2	YORK HOSPITAL				1 E	1,958,393	68.8810	1,348,961	1,958,393	1,958,393	0	0	0	0	2.880	2.880	N/A	4,700	56,402	11/30/2020	06/01/2044
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC			1	3 B FE	144,750	99.3750	149,063	150,000	148,960	0	3,087	0	0	4.750	6.962	A0	1,227	7,125	08/15/2023	04/29/2025
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC			1,2	3 B FE	289,095	99.3750	288,188	290,000	288,188	(1,185)	165	0	0	6.875	6.950	A0	4,264	19,938	04/04/2023	04/14/2028
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC			1,2	3 B FE	149,390	98.0000	147,000	150,000	147,000	(2,513)	74	0	0	7.125	7.200	A0	2,286	10,688	04/04/2023	04/14/2030
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC			1,2	3 B FE	150,000	96.0000	144,000	150,000	144,000	(6,000)	0	0	0	6.750	6.750	A0	1,913	5,063	04/16/2024	04/23/2030
98927U-AA-5	ZEGONA FINANCE PLC	C		1,2	3 C FE	700,000	105.8750	741,125	700,000	700,000	0	0	0	0	8.625	8.625	JJ	27,504	0	07/10/2024	07/15/2029
B8AD64-SP-3	***				5 B GI	247	3.4800	272	7,819	247	0	0	0	0	0.000	0.000	N/A	0	0	10/24/2024	0
B8AD6A-3J-0	***				5 B GI	39,330	98.2500	38,642	39,330	39,330	0	0	0	0	0.000	0.000	N/A	0	0	10/28/2024	0
B8AD73-HC-5	***				5 B GI	0	0.0001	0	593	0	0	0	0	0	0.000	0.000	N/A	0	0	10/24/2024	0
B8AD7K-HW-3	Xplore Inc				5 B GI	8,308,716	80.2500	11,132,726	138,726	8,308,716	0	0	0	0	0.000	0.000	N/A	0	0	10/24/2024	10/24/2031
C69798-AJ-2	ONTARIO TEACHERS FINANCE TRUST				1 B FE	1,679,800	84.4975	1,689,950	2,000,000	1,716,243	0	36,443	0	0	2.000	4.627	A0	8,333	40,000	01/17/2024	04/16/2031
G01913-AA-3	ALDAR INVESTMENT PROPERTIES SUKUK LTD	D		1	2 A FE	968,376	101.1670	952,993	942,000	968,136	0	(240)	0	0	5.500	5.123	MN	6,476	0	11/20/2024	05/16/2034
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC	D		1,2	2 B FE	853,209	98.7713	857,335	868,000	854,973	0	1,191	0	0	5.500	5.729	MN	7,824	47,740	07/26/2023	05/02/2033
G2001#-AB-0	BRIDGEPOINT US FINANCE LIMITED	C			1 E PL	1,100,000	100.4572	1,105,029	1,100,000	1,100,000	0	0	0	0	6.170	6.172	N/A	21,681	0	03/07/2024	06/06/2029

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code																				
G25790-AA-7..	GALAXY PIPELINE ASSETS BIDCO LTD.		D..	1	1.C FE	2,071,466	81.3894	1,709,177	2,100,000	2,077,496	0	1,679	0	0	2.625	2.736	MS	13,934	55,125	08/12/2021	03/31/2036	
G2616#-BA-8..	DCC TREASURY 2014 LIMITED		C..		2.B	1,500,000	100.8610	1,512,914	1,500,000	1,500,000	0	0	0	0	5.890	5.890	JD	3,927	88,350	10/06/2022	12/15/2028	
G6369#-AA-9..	NSG UK ENTERPRISES LIMITED		C..		2.C PL	1,200,000	98.0233	1,176,280	1,200,000	1,200,000	0	0	0	0	6.420	6.420	N/A	15,836	38,502	03/27/2024	04/17/2031	
G7777X-AD-8..	SA GLOBAL SUKUK LTD.		D..	1,2	1.D FE	723,261	96.6515	715,221	740,000	723,405	0	144	0	0	4.250	4.782	A0	7,775	0	12/12/2024	10/02/2029	
G8357*-AD-7..	SPIRAX-SARCO OVERSEAS LIMITED		C..		2.C	1,400,000	99.6702	1,395,384	1,400,000	1,400,000	0	0	0	0	5.310	5.310	JD	3,717	74,340	12/02/2022	12/13/2028	
G84228-FT-0..	STANDARD CHARTERED PLC		D..	2	2.A FE	869,371	101.5730	876,575	863,000	866,590	0	(2,182)	0	0	6.621	6.404	JAJO	13,651	63,966	09/25/2023	07/06/2027	
G98149-AD-2..	WYNN MACAU LTD.		D..	1,2	4.A FE	913,492	97.0000	911,800	940,000	911,800	(2,837)	1,145	0	0	5.500	6.588	A0	12,925	0	11/13/2024	10/01/2027	
L6388G-HV-5..	MILLICOM INTERNATIONAL CELLULAR SA		D..	1,2	3.C FE	508,460	98.3750	455,968	463,500	455,968	(20,393)	(32,098)	0	0	6.250	3.122	MS	7,725	0	11/18/2024	03/25/2029	
L78043-AE-3..	PUMA INTERNATIONAL FINANCING SA		D..	1,2	3.C FE	418,510	98.8750	441,232	446,252	431,732	0	16,869	0	0	5.000	8.265	JJ	9,731	22,313	12/12/2023	01/24/2026	
M2851H-AA-2..	DP WORLD LTD.		D..		2.B FE	1,446,869	108.6640	1,412,632	1,300,000	1,444,680	0	(2,189)	0	0	6.850	5.600	JJ	44,278	0	11/20/2024	07/02/2037	
M7031A-BE-0..	MIZRAHI TEFAHOT BANK LTD.		D..	2	2.C FE	966,256	95.1130	942,570	991,000	967,919	0	1,155	0	0	3.077	3.275	A0	7,115	30,493	04/08/2022	04/07/2031	
M72005-AA-5..	NATIONAL CENTRAL COOLING CO PJSC		D..		2.C FE	1,527,115	92.4430	1,456,902	1,576,000	1,549,929	0	8,613	0	0	2.500	3.115	A0	7,661	39,400	04/08/2022	10/21/2027	
M8237R-AD-6..	SAUDI ARABIAN OIL CO.		D..		1.D FE	1,982,077	93.7670	1,714,061	1,828,000	1,904,706	0	(16,781)	0	0	3.500	2.463	A0	13,329	63,980	02/25/2020	04/16/2029	
000000-00-0..	INDOFOOD CBP SUKSES MAKMUR TBK PT.		C..		2.C FE	1,592,417	88.6730	1,341,622	1,513,000	1,567,491	0	(7,632)	0	0	3.398	2.783	N/A	3,142	51,412	08/16/2021	06/09/2031	
N15516-AB-8..	BRASKEM NETHERLANDS FINANCE BV		D..	1,2	3.A FE	199,750	91.1250	182,250	200,000	182,250	(17,663)	26	0	0	4.500	4.515	JJ	4,275	9,000	01/22/2018	01/10/2028	
N29505-AB-5..	EMBRAER NETHERLANDS FINANCE BV		D..	1,2	2.C FE	904,116	103.3750	884,890	856,000	903,285	0	(831)	0	0	7.000	5.781	JJ	25,466	0	11/18/2024	07/28/2030	
N57445-AB-9..	MINEJESA CAPITAL BV		D..	1	2.C FE	900,795	92.9950	898,332	966,000	901,358	0	563	0	0	5.625	6.406	FA	21,282	0	11/06/2024	08/10/2037	
N7163R-AQ-6..	PROSUS NV		D..	1,2	2.B FE	449,359	64.3026	468,123	728,000	453,209	0	3,669	0	0	3.832	7.000	FA	11,081	27,897	12/13/2023	02/08/2051	
N7163R-AX-1..	PROSUS NV		D..	1,2	2.B FE	865,476	89.0728	906,761	1,018,000	890,976	0	13,857	0	0	4.193	6.421	JJ	19,208	42,685	02/13/2023	01/19/2032	
N9219H-AP-0..	VEON HOLDINGS BV		D..	1,2	3.C FE	908,042	87.7500	910,845	1,038,000	910,845	(1,614)	4,416	0	0	3.375	8.147	MN	3,503	17,516	11/19/2024	11/25/2027	
NABNRR-5X-6..	BANK HAPOLIM BM		C..		2.B FE	984,148	94.0380	965,770	1,027,000	994,416	0	3,902	0	0	3.255	3.766	N/A	23,214	33,429	04/08/2022	01/21/2032	
P0091L-AA-4..	AES ANDES SA		D..	1,2	2.C FE	958,104	100.1593	941,497	940,000	957,921	0	(183)	0	0	6.300	5.772	MS	17,437	0	12/12/2024	03/15/2029	
P13296-AM-3..	BANCO INBURSA SA INSTITUCION DE BANCA MU		D..	1,2	2.B FE	1,334,844	97.5070	1,280,267	1,313,000	1,319,736	0	(3,099)	0	0	4.375	4.111	A0	12,765	57,444	08/27/2019	04/11/2027	
P1926L-AA-3..	TELECOMUNICACIONES DIGITALES SA		D..	1,2	3.B FE	906,761	91.0000	914,550	1,005,000	908,907	0	2,146	0	0	4.500	6.754	JJ	18,969	0	11/13/2024	01/30/2030	
P36020-AB-4..	ENGIE ENERGIA CHILE SA		D..	1	2.B FE	456,669	99.6010	479,081	481,000	479,972	0	13,203	0	0	4.500	7.414	JJ	9,139	21,645	03/08/2023	01/29/2025	
P37115-AH-8..	EMPRESA NACIONAL DE TELECOMUNICACIONES S.		D..	1,2	2.C FE	1,993,788	81.7349	1,793,264	2,194,000	2,038,520	0	16,853	0	0	3.050	4.134	MS	19,889	66,917	04/08/2022	09/14/2032	
P3762T-AA-9..	ENGIE ENERGIA CHILE SA		D..	1,2	2.B FE	463,740	87.9030	513,354	584,000	489,981	0	14,853	0	0	3.400	7.250	JJ	8,439	19,856	03/07/2023	01/28/2030	
P57908-AH-1..	ORBIA ADVANCE CORPORATION SAB DE CV		D..	1,2	2.C FE	1,204,145	79.1850	893,207	1,128,000	1,195,758	0	(2,039)	0	0	5.500	5.013	JJ	28,607	62,040	02/27/2023	01/15/2048	
P58072-AS-1..	INVERSIONES CMPC SA		D..	1,2	2.C FE	1,928,175	91.6163	1,754,452	1,915,000	1,922,349	0	(1,362)	0	0	3.850	3.762	JJ	34,406	73,728	06/04/2020	01/13/2030	
P8718A-AM-8..	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D..	1,2	2.A FE	1,001,312	76.6199	711,033	928,000	995,664	0	(1,646)	0	0	4.250	3.791	JJ	17,419	39,440	05/21/2021	01/22/2050	
P9401C-AA-0..	FIDEICOMISO FIBRA UNO		D..	1,2	2.C FE	281,880	90.1583	292,113	324,000	289,964	0	5,396	0	0	4.869	7.405	JJ	7,274	15,776	06/21/2023	01/15/2030	
P9401J-AA-5..	IRREVOCABLE TRUST NO F1401		D..	1,2	2.C FE	949,000	99.5577	944,803	949,000	949,000	0	0	0	0	7.375	7.372	FA	26,829	0	11/20/2024	02/13/2034	
Q0305#-AA-8..	AMBIENT BIDCO PTY LTD.		C..		2.B	1,000,000	104.0440	1,040,440	1,000,000	1,000,000	0	0	0	0	6.260	6.260	N/A	23,649	62,600	02/15/2023	02/15/2033	
Q0347#-AA-8..	AMPOL LIMITED		C..		2.A FE	1,000,000	99.6483	996,483	1,000,000	1,000,000	0	0	0	0	5.720	5.720	N/A	18,113	57,200	09/12/2023	03/07/2032	
Q0458*-AF-6..	AQUASURE FINANCE PTY LTD.		C..	1.G		1,580,403	94.6180	1,495,345	1,580,403	1,580,403	0	0	0	0	4.320	4.320	N/A	32,051	69,126	01/15/2019	01/12/2034	
Q0466*-AA-7..	ARC INFRASTRUCTURE WA PTY LTD.		C..		2.B	1,000,000	101.1199	1,011,199	1,000,000	1,000,000	0	0	0	0	6.180	6.179	N/A	515	92,700	10/12/2022	11/28/2032	
Q0697#-AB-2..	AUSGRID FINANCE PTY LTD.		C..		2.A FE	3,000,000	92.9760	2,789,280	3,000,000	3,000,000	0	0	0	0	3.600	3.599	N/A	27,000	108,000	09/06/2017	10/01/2029	
Q1297#-AL-2..	CSL FINANCE PTY LTD.		C..		1.G	3,000,000	87.7790	2,633,370	3,000,000	3,000,000	0	0	0	0	3.470	3.470	N/A	25,158	104,100	10/04/2017	10/04/2032	
Q1629#-AN-7..	BRISBANE AIRPORT CORPORATION PTY LIMITED.		C..		2.B	1,000,000	97.1980	971,980	1,000,000	1,000,000	0	0	0	0	3.820	3.820	N/A	1,698	38,700	06/15/2017	06/15/2027	
Q2762#-AD-4..	CONNECTEAST FINANCE PTY LIMITED.		C..		2.B FE	2,000,000	88.9470	1,778,940	2,000,000	2,000,000	0	0	0	0	3.770	3.769	MS	19,688	75,400	09/27/2017	09/27/2032	
Q3629#-AP-8..	ETSA UTILITIES FINANCE PTY LTD.		C..		1.G	1,000,000	92.9170	929,170	1,000,000	1,000,000	0	0	0	0	3.560	3.560	N/A	14,833	35,600	08/01/2019	08/01/2029	
Q5664#-AA-2..	LONSDALE FINANCE PTY LIMITED.		C..		2.B FE	2,000,000	96.0780	1,921,560	2,000,000	2,000,000	0	0	0	0	4.190	4.189	A0	20,717	83,800	10/01/2018	10/01/2028	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
Q5664#-AB-0.	LONSDALE FINANCE PTY LIMITED SER B		C		2.B FE	1,000,000	.93.5000	.935,000	1,000,000	1,000,000	.0	.0	.0	.0	.4.270	.4.271	A0	.10,675	.42,700	10/01/2018	10/01/2030
	NSW ELECTRICITY NETWORKS																				
Q6518@-AF-9.	FINANCE PTY LIM		C		2.B FE	3,000,000	.93.1490	2,794,470	3,000,000	3,000,000	.0	.0	.0	.0	3.650	3.649	N/A	22,813	109,500	10/16/2017	10/16/2029
Q8059@-AA-1.	REGISTRY FINANCE PTY LTD		C		1.F FE	3,000,000	.74.7970	2,243,910	3,000,000	3,000,000	.0	.0	.0	.0	2.800	2.800	N/A	24,733	84,000	03/24/2022	03/15/2037
Q8806#-AG-2.	TABCORP FINANCE PTY. LTD		C		2.C PLGI	1,500,000	103.0059	1,545,088	1,500,000	1,500,000	.0	.0	.0	.0	6.690	6.690	N/A	33,450	100,350	03/01/2023	03/01/2030
	WESTCONNEX FINANCE COMPANY PTY LTD.		C		2.A FE	2,000,000	.79.4000	1,588,000	2,000,000	2,000,000	.0	.0	.0	.0	3.280	3.280	N/A	2,916	65,600	06/15/2021	06/15/2036
Q9609*-AC-2.	ELLEVIO AB (PUBL)		C		2.B FE	3,000,000	.97.0130	2,910,390	3,000,000	3,000,000	.0	.0	.0	.0	3.190	3.176	FA	32,166	95,700	10/26/2016	10/26/2026
	MFB MAGYAR FEJLESZTESI BANK ZRT		D		2.B FE	.944,486	102.0950	.940,295	.921,000	.943,897	.0	(.589)	.0	.0	6.500	5.705	JD	.333	29,933	11/20/2024	06/29/2028
X5T03S-AC-1.	MVM ENERGETIKA ZRT		D	1,2	2.C FE	.965,410	104.3210	.958,710	.919,000	.964,722	.0	(.688)	.0	.0	7.500	5.772	JD	.4,212	.0	12/11/2024	06/09/2028
Y0889V-AA-8.	BHARTI AIRTEL LTD.		D	1	2.C FE	1,000,428	99.6230	.964,351	.968,000	.970,772	.0	(.6,152)	.0	.0	4.375	3.711	JD	2,470	42,350	10/17/2019	06/10/2025
Y44709-AG-1.	NK KAZMUNAYGAZ AO		D		2.A FE	1,121,961	.92.8750	1,218,520	1,312,000	1,126,021	.0	2,688	.0	.0	6.375	7.680	A0	15,566	83,640	07/19/2023	10/24/2048
Y7141B-AC-7.	PT FREEPORT INDONESIA		D	1,2	2.C FE	.898,885	98.5408	.956,831	.971,000	.900,294	.0	.881	.0	.0	6.200	6.790	A0	12,877	60,202	07/19/2023	04/14/2052
Y72570-AN-7.	RELIANE INDUSTRIES LTD.		D	1	2.B FE	1,038,720	.96.5760	.927,130	.960,000	.999,152	.0	(12,887)	.0	.0	3.667	2.213	MN	3,031	35,203	11/10/2021	11/30/2027
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,069,489,490	XXX	1,031,132,074	1,090,806,941	1,065,460,441	1,703,606	3,015,477	1,780,640	0	XXX	XXX	XXX	13,181,263	40,691,101	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02151W-AA-0.	CWALT 2007-0A11 A1A - CMO/RMBS			4	5.C FE	1,114,141	.75.8917	.349,514	.460,543	.345,141	.0	(9,570)	.0	.0	.6.206	11.279	MON	2,382	20,512	03/27/2017	11/25/2047
	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	4.A FE	.272,014	98.5000	.273,402	.277,565	.272,142	.7,417	3,489	.0	.0	4.000	5.616	JJ	5,120	11,103	05/05/2023	01/15/2027
02660T-GN-7.	AHM 2005-4 1A1 - RMBS		4,5		4.C FE	.484,265	80.7750	.452,214	.559,844	.452,214	(.89,093)	.889	.0	.0	5.033	4.248	MON	.470	26,990	11/12/2013	11/25/2045
02693S-AJ-5.	AHMA 2007-3 22A - CMO/RMBS		4		6. FE	.362,319	91.1700	.538,221	.590,349	.406,811	.0	11,693	.0	.0	6.750	12.328	MON	3,321	22,461	09/25/2013	06/25/2037
03464K-AE-8.	AOMT 2019-5 B1 - CMO/RMBS		4		1.E FE	1,358,016	88.1863	1,190,515	1,350,000	1,354,774	.0	(.842)	.0	.0	3.957	3.886	MON	4,452	53,420	06/09/2021	10/25/2049
03464L-AA-4.	AOMT 2020-4 A1 - CMO/RMBS		4		1.A FE	.445,284	93.7698	.414,611	.442,158	.442,906	.0	(.778)	.0	.0	1.469	1.142	MON	.541	6,495	06/02/2021	05/26/2065
03464U-AA-4.	AOMT 236 A1 - RMBS		4		1.A FE	1,150,742	101.6695	1,174,201	1,154,920	1,150,732	.0	(.3)	.0	.0	6.500	6.495	MON	6,256	75,070	09/01/2023	12/27/2067
10569G-AA-4.	BRAVO 23RPL1 A1 - RMBS		4		1.A FE	.513,448	98.4501	.521,397	.529,606	.513,581	.0	.106	.0	.0	5.000	5.161	MON	2,207	22,491	05/28/2024	05/25/2063
12464Y-AB-5.	CBASS 2007-CB5 A2 - RMBS		4,5		6. FE	.643,364	58.1941	.825,718	1,418,903	740,118	.0	55,245	.0	.0	4.623	12.498	MON	1,093	39,189	10/04/2013	04/25/2037
12555D-AB-1.	CIM 2019-INV1 A2 - CMO/RMBS		4,5		1.A FE	.37,232	98.0234	.36,570	.37,307	.36,890	.0	.66	.0	.0	5.683	6.319	MON	.35	2,371	04/05/2019	02/25/2049
12597Q-AD-8.	COLT 2020-3 M1 - CMO/RMBS		4		1.A FE	3,065,313	93.2958	2,798,874	3,000,000	3,036,493	.0	(11,302)	.0	.0	3.359	2.915	MON	8,398	100,770	06/08/2021	04/27/2065
126682-AA-1.	CWHEL 2007-A A - RMBS		4		1.E FE	.323,576	94.6949	.321,374	.339,378	.323,814	.0	(1,833)	.0	.0	4.632	7.227	MON	.699	18,824	11/10/2021	04/15/2037
16159R-AC-9.	CHASE 23RPL2 A1 - RMBS		4		1.A FE	1,141,580	88.1883	1,178,030	1,335,812	1,144,120	.0	2,017	.0	.0	3.250	3.965	MON	3,618	43,414	09/19/2023	09/25/2063
16159X-AB-8.	CHASE 2024-8 A3 - RMBS		4		1.A FE	.686,284	97.5000	.668,709	.685,856	.686,261	.0	(.24)	.0	.0	5.500	5.484	MON	3,144	9,431	09/17/2024	08/25/2055
16163Y-AD-6.	CHASE 2016-1 M3 - CMO/RMBS		4		1.B FE	.279,695	89.3906	.245,683	.274,842	.278,561	.0	(.407)	.0	.0	3.750	3.438	MON	.859	10,298	10/18/2021	04/25/2045
19688G-AA-1.	COLT 2021-4 A1 - CMO/RMBS		4		1.A FE	1,766,255	83.3356	1,471,935	1,766,274	1,766,118	.0	(.34)	.0	.0	1.397	1.391	MON	2,056	24,675	10/14/2021	10/25/2066
20755C-AA-6.	CAS 2023-R08 1M1 - CMO/RMBS		4,5		1.G FE	.152,859	100.1696	.153,021	.152,762	.152,844	.0	(.15)	.0	.0	6.069	6.196	MON	.155	9,690	05/28/2024	10/25/2043
302985-AA-4.	FWD 2020-INV1 A1 - CMO/RMBS		4		1.A FE	.0	94.0769	.0	.0	.0	.0	.0	.0	.0	2.240	2.233	MON	.399	.0	02/10/2020	01/25/2050
	STACR 2022-DNA6 M1A - CMO/RMBS		4,5		1.G FE	.221,769	100.9842	.221,536	.219,377	.220,821	.0	(.948)	.0	.0	6.719	5.506	MON	.246	10,863	05/28/2024	09/25/2042
35564K-H3-6.	STACR 2022-DNA3 M1B - CMO/RMBS		4,5		2.B FE	.60,000	103.5625	.62,138	.60,000	.60,000	.0	.0	.0	.0	7.469	7.751	MON	.75	4,965	04/11/2022	04/25/2042
35564K-UX-5.	GCAT 21NQM3 A2 - CMO/RMBS		4		1.B FE	1,055,723	82.9174	.875,394	1,055,742	1,055,723	.0	.0	.0	.0	1.348	1.348	MON	.237	14,377	06/18/2021	05/25/2066
36258W-AH-5.	GSMBS 20PJ3 A8 - CMO/RMBS		4		1.A FE	.710,715	83.4648	.577,115	.691,447	.703,082	.0	(.753)	.0	.0	3.000	2.705	MON	1,729	20,743	05/22/2020	10/25/2050
36416U-AJ-4.	GFMT 2017-1 A22 - CMO/RMBS		4		1.A FE	.6,867	87.5869	.6,014	.6,867	.6,861	.0	.0	.0	.0	3.000	2.999	MON	.17	.206	12/17/2021	07/25/2056
46591L-AC-5.	JPMMT 191NV3 A3 - CMO/RMBS		4		1.A FE	.251,523	87.1717	.213,909	.245,389	.247,614	.0	(.670)	.0	.0	3.500	2.982	MON	.716	8,589	09/23/2021	05/25/2050
46591L-BF-7.	JPMMT 191NV3 A13 - CMO/RMBS		4		1.A FE	.394,808	87.1717	.335,971	.385,413	.370,986	.0	(.7,723)	.0	.0	3.500	5.282	MON	.225	13,489	09/23/2021	05/25/2050
46591V-AC-3.	JPMMT 2020-INV1 A3 - CMO/RMBS		4		1.A FE	.8,764	87.2846	.7,650	.8,764	.8,759	.0	(.3)	.0	.0	3.500	3.474	MON	.26	.307	12/17/2021	08/25/2050
46645G-AZ-1.	JPMMT 156 B2 - CMO/RMBS		4		1.A FE	.36,148	94.6635	.34,219	.36,148	.36,089	.0	(.14)	.0	.0	3.506	3.476	MON	.106	1,267	12/17/2021	10/25/2045
46648C-AL-8.	JPMMT 2017-1 A11 - CMO/RMBS		4		1.A FE	.31,140	86.1725	.31,140	.31,140	.32,470	.0	(.90)	.0	.0	3.447	2.598	MON	.89	.1,074	12/16/2021	01/25/2047
46648H-BA-0.	JPMMT 2017-2 B3 - CMO/RMBS		4		1.A FE	1,954,019	87.7811	1,661,269	1,892,513	1,935,05,											

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP	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
46653J-BK-6.	JPMMT 2020-5 A13 - CMO/RMBS.			4.	1 A FE	9,864	84.0850	8,295	9,864	9,861	0	(1)	0	0	3,000	2,986	MON	25	296	12/17/2021	12/26/2050.
46653J-BM-2.	JPMMT 2020-5 A15 - CMO/RMBS.			4.	1 A FE	9,864	84.1678	8,303	9,864	9,346	0	(217)	0	0	3,000	3,894	MON	5	298	12/17/2021	12/26/2050.
46656N-AA-7.	JPMMT 23DSC1 A1 - CMO/RMBS			4.	1 A FE	634,110	94.2498	639,879	678,918	634,595	0	352	0	0	4,625	4,989	MON	2,617	31,400	08/15/2023	07/25/2063.
552751-AA-7.	MFRA 20NQM2 A1 - CMO/RMBS.			4.	1 A FE	292,062	96.4957	281,830	292,065	292,046	0	(5)	0	0	1,381	1,378	MON	336	4,033	10/23/2020	04/27/2065.
55284P-AC-9.	MFRA 2022-NOM1 A1 - CMO/RMBS			4.	1 A FE	1,125,335	96.3069	1,083,779	1,125,338	1,127,909	0	(49)	0	0	4,112	4,087	MON	771	46,945	03/21/2022	12/27/2066.
57643Q-AE-5.	MARP 2005-2 1AF - CMO/RMBS.			4,5	5 B GI	602,762	50.9423	631,307	1,239,260	631,307	47,068	30,336	0	0	4,803	(4,842)	MON	992	69,926	03/07/2017	05/25/2035.
59319B-AA-5.	MFRA 2023-INV2 A1 - CMO/RMBS.			4.	1 A FE	1,084,535	100.0467	1,087,594	1,087,086	1,084,539	0	(17)	0	0	6,775	6,759	MON	6,138	73,650	09/13/2023	10/25/2058.
59981T-AC-9.	MCMLT 2019-GS2 A1 - CMO/RMBS.			4.	1 A FE	353,873	95.7573	336,740	351,659	351,771	0	(366)	0	0	2,750	2,567	MON	806	9,671	10/24/2019	08/25/2059.
61744C-YP-5.	MSHEL 2006-2 A4 - RMBS			4,5	1 A FE	14,535	99.7846	16,964	17,000	17,057	0	(94)	0	0	5,013	(0,269)	MON	14	591	10/10/2013	02/25/2036.
64828F-CQ-3.	NRZT 2018-4 A1S - CMO/RMBS.			4,5	1 A FE	29,034	97.0578	28,179	29,034	28,472	0	11	0	0	5,203	5,684	MON	25	1,783	10/11/2018	01/27/2048.
64828X-AA-1.	NRZT 2020-RPL1 A1 - CMO/RMBS.			4.	1 A FE	601,465	94.0393	556,665	591,950	594,121	0	(1,242)	0	0	2,750	2,453	MON	1,357	16,279	02/03/2020	11/25/2059.
64830N-AA-9.	NRZT 19RPL3 A1 - CMO/RMBS.			4.	1 A FE	843,986	94.4674	846,441	896,014	861,439	0	13,272	0	0	2,750	5,577	MON	2,053	24,640	09/07/2023	07/25/2059.
64830T-AD-0.	NRZT 2020-1 A1B - CMO/RMBS			4.	1 A FE	389,677	91.7043	347,459	378,891	389,267	0	(989)	0	0	3,500	2,578	MON	1,105	13,261	01/09/2020	10/27/2059.
64831E-AB-6.	NRZT 2021-NQM2R A2 - CMO/RMBS.			4.	1 A FE	197,427	92.6065	182,830	197,427	197,390	0	(22)	0	0	1,147	1,124	MON	189	2,264	05/13/2021	10/25/2058.
64831H-AM-5.	NRZT 23NQM1 A1A - RMBS			4.	1 A FE	996,077	102.3467	1,019,466	996,090	996,093	0	(24)	0	0	6,864	6,830	MON	5,698	68,372	09/29/2023	01/25/2063.
69377E-AA-7.	PRPM 22INV1 A1 - CMO/RMBS.			4.	1 A FE	395,523	97.0452	394,592	406,606	402,580	0	2,857	0	0	4,400	5,321	MON	1,491	17,891	06/23/2022	04/25/2067.
749357-AN-9.	RCKT 191 A13 - CMO/RMBS.			4.	1 A FE	11,404	91.1055	10,390	11,404	11,400	0	(2)	0	0	3,500	3,487	MON	33	399	12/16/2021	09/27/2049.
76123E-AA-9.	RESI 211 A1 - CMO/RMBS	D.		4,5	1 A FE	189,062	99.9980	189,059	189,062	189,048	0	405	0	0	5,292	5,210	MON	611	23,562	03/04/2021	07/10/2052.
81377G-AB-5.	SABR 2006-FR4 A2B - RMBS			4,5	6 FE	828,109	30.2981	1,288,452	4,252,582	982,592	0	78,269	0	0	4,793	17,268	MON	3,397	37,928	10/17/2013	08/25/2036.
81744Y-AA-4.	SEMT 2013-4 A1 - CMO/RMBS.			4.	1 A FE	11,633	83.1940	9,678	11,633	11,633	0	0	0	0	2,325	2,307	MON	23	270	12/17/2021	04/27/2043.
81745B-AA-3.	SEMT 2013-6 A1 - RMBS.			4.	1 A FE	15,146	87.6511	13,276	15,146	15,142	0	(2)	0	0	2,500	2,485	MON	32	379	12/16/2021	05/26/2043.
81746F-CE-3.	SEMT 2017-6 B4 - CMO/RMBS.			4.	1 G FE	1,988,195	68.8750	1,345,818	1,954,000	1,978,873	767,095	(2,736)	0	0	3,722	3,553	MON	6,061	72,742	05/25/2021	09/25/2047.
81747C-AA-9.	SEMT 2019-CH2 A1 - CMO/RMBS.			4.	1 A FE	460	99.4428	458	460	459	0	0	0	0	4,500	4,431	MON	2	21	12/17/2021	08/25/2049.
86360Q-AE-5.	SAMI 2006-AR4 3A1 - RMBS			4,5	5 B FE	695,125	79.6962	710,241	891,185	710,241	(111,745)	(1,807)	0	0	4,833	6,314	MON	718	25,777	11/27/2013	06/25/2036.
86364N-AA-6.	SAMI 2007-AR4 A4G - RMBS			4,5	5 A FE	393,883	89.1568	430,888	483,292	430,888	(25,566)	1,183	0	0	4,813	4,426	MON	388	20,318	11/27/2013	09/25/2047.
89173U-AA-5.	TPMT 2017-4 A1 - RMBS.			4.	1 A FE	868,818	96.2186	884,765	919,536	888,252	0	15,059	0	0	2,750	5,950	MON	2,107	25,287	09/11/2023	06/25/2057.
89178B-AA-2.	TPMT 2019-4 A1 - CMO/RMBS.			4.	1 A FE	389,673	94.0579	362,999	385,931	386,802	0	(509)	0	0	2,900	2,649	MON	933	11,192	11/04/2019	10/27/2059.
92538E-AC-1.	VERUS 2021-R3 A3 - CMO/RMBS.			4.	1 C FE	385,074	91.5305	352,460	385,074	377,953	0	(1,930)	0	0	1,380	2,452	MON	443	5,347	05/19/2021	04/25/2064.
92538X-AA-3.	VERUS 2022-2 A1 - CMO/RMBS			4.	1 A FE	736,268	93.5254	778,423	832,312	739,506	0	2,753	0	0	4,260	6,914	MON	2,955	35,456	10/04/2023	02/25/2067.
92539A-AB-0.	VERUS 226 A2 - CMO/RMBS.			4.	1 B FE	796,358	97.8839	798,745	816,013	798,330	0	734	0	0	4,940	5,367	MON	3,359	40,066	06/21/2022	06/27/2067.
92539T-AA-1.	VERUS 2023-4 A1 - CMO/RMBS.			2.	1 A FE	651,182	99.7176	657,562	659,425	652,939	0	1,405	0	0	5,811	6,436	MON	3,193	38,319	09/08/2023	05/25/2068.
92539X-AA-2.	VERUS 2023-6 A1 - RMBS.			4.	1 A FE	934,218	101.8306	951,335	934,233	936,354	0	2,135	0	0	6,665	6,884	MON	5,189	62,267	09/07/2023	09/25/2068.
92925C-BB-7.	WAMU 2005-AR19 1A2 - CMO/RMBS.			4,5	2 A FE	276,513	99.0627	307,345	310,253	210,385	0	(60,555)	0	0	5,033	24,261	MON	304	16,419	10/01/2013	12/25/2045.
92925C-DA-7.	WAMU 2006-AR3 A1A - CMO/RMBS.			4.	4 B FE	492,476	86.1696	476,568	553,058	475,973	0	(10,883)	0	0	5,826	7,651	MON	2,685	22,446	09/10/2013	02/25/2046.
95002U-BE-0.	WFCM 2020-C58 XA - CMBS.			3.	1 A FE	211,419	7.3718	107,797	0	130,690	0	(20,823)	0	0	1,921	0,847	MON	2,341	27,385	12/04/2020	07/15/2053.
97655J-BU-5.	WIN 161 2A5 - CMO/RMBS.			4.	1 A FE	14,439	97.2207	14,038	14,439	14,433	0	(3)	0	0	3,000	2,964	MON	36	433	12/16/2021	12/20/2030.
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						40,223,786	XXX	37,318,935	45,033,197	39,387,459	595,177	10,256	0	0	XXX	XXX	XXX	125,681	1,643,433	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00217V-AA-8.	AREIT 22CRE7 A - CMBS.			4,5	1 A FE	897,715	100.0980	900,847	899,964	899,596	0	73	0	0	6,624	6,968	MON	2,484	67,965	06/06/2022	06/17/2039.
00792M-AA-1.	AG 24NLP A - CMBS.			4,5	1 A FE	1,592,000	1,604,128	1,600,000	1,600,000	1,591,902	0	(98)	0	0	6,413	6,861	MON	4,855	37,844	08/06/2024	08/15/2041.
03882L-AE-0.	AMMST 2022-MF4 A3 - CMBS			4.	1 A FE	249,999	92.5158	231,289	250,000	249,884	0	(49)	0	0	2,915	2,910	MON	607	7,288	02/08/2022	02/18/2055.
03882L-AJ-9.	AMMST 2022-MF4 A5 - CMBS																				

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.						21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
05553R-AZ-3.	BBCMS 2023-C19 CTF - CMBS.			4.	1.A FE.	373,686	100.1806	370,668	370,000	372,266	0	(,866)	0	0	5.753	5.529	MON	1,774	21,286	04/10/2023	04/17/2056
05554V-AB-6.	BBCMS 2024-5C25 A3 - CMBS.			4.	1.A FE.	1,390,482	102.9277	1,389,524	1,350,000	1,384,413	0	(6,070)	0	0	5.946	5.251	MON	6,689	60,203	03/15/2024	03/16/2057
05554V-AE-0.	BBCMS 2024-5C25 AS - CMBS.			4.	1.D FE.	442,888	102.8550	442,277	430,000	441,004	0	(1,884)	0	0	6.358	5.674	MON	2,278	20,505	03/15/2024	03/16/2057
05555A-AE-5.	BBCMS 2024-C26 AS - CMBS.			4.	1.C FE.	298,683	102.6907	297,803	290,000	298,075	0	(,608)	0	0	6.094	5.502	MON	1,473	10,309	05/09/2024	05/17/2057
055930-AC-8.	BMO 2024-5C6 A3 - CMBS.			4.	1.A FE.	2,059,994	100.3179	2,006,358	2,000,000	2,056,891	0	(3,103)	0	0	5.316	4.625	MON	8,860	26,581	09/10/2024	09/19/2057
055988-AF-6.	BMO 2023-C5 XA - CMBS.			3.	1.A FE.	831,850	4.3759	685,242	0	720,416	0	(77,905)	0	0	0.724	6.649	MON	9,450	132,156	05/25/2023	06/16/2056
05604F-AL-9.	BWAY 2013-1515 C - CMBS.			2.	1.G FE.	991,641	89.8171	898,171	1,000,000	998,913	0	1,160	0	0	3.446	3.592	MON	2,872	34,462	12/05/2017	03/10/2033
05605N-AA-5.	BX 2020-VIV2 C - CMBS.			4.	1.G FE.	254,364	88.3184	243,759	276,000	255,521	0	1,782	0	0	3.542	4.821	MON	815	9,940	07/10/2020	03/11/2044
05606F-AA-1.	BX 2019-OC11 A - CMBS.			4.	1.A FE.	639,297	90.3375	632,362	700,000	657,775	0	7,372	0	0	3.202	4.596	MON	1,868	22,414	05/24/2022	12/09/2041
05607C-AJ-8.	BXP 2017-CC C - CMBS.			4.	2.B FE.	776,016	90.9652	682,239	750,000	759,568	0	(3,783)	0	0	3.551	3.065	MON	2,220	27,080	06/04/2020	08/13/2037
05607C-AL-3.	BXP 2017-CC D - CMBS.			4.	3.B FE.	1,847,973	87.6438	1,673,996	1,910,000	1,673,996	(215,983)	6,310	0	0	3.551	4.008	MON	5,653	68,964	08/15/2017	08/13/2037
05608E-AA-2.	BX 2020-VIV3 B - CMBS.			4.	1.D FE.	1,413,080	91.7495	1,284,493	1,400,000	1,377,519	0	(5,734)	0	0	3.544	3.626	MON	4,135	50,442	09/11/2020	03/11/2044
05609C-AL-1.	BX 2021-21M D - CMBS.			4,5.	1.C FE.	519,366	98.7524	518,450	525,000	525,000	0	0	0	0	5.938	6.037	MON	1,386	36,016	10/27/2021	10/15/2036
05609M-CA-1.	BMO 2022-C1 A3 - CMBS.			4.	1.A FE.	249,997	89.3466	223,366	250,000	249,884	0	(43)	0	0	2.950	2.950	MON	615	7,375	02/10/2022	02/18/2055
05610Q-AC-7.	BMO 2023-5C2 A3 - CMBS.			4.	1.A FE.	1,081,497	106.6990	1,120,339	1,050,000	1,074,398	0	(6,185)	0	0	7.055	6.466	MON	6,173	75,344	10/20/2023	11/17/2056
05612E-AA-6.	BX 24MIF A - CMBS.			4,5.	1.A FE.	2,331,756	100.2673	2,343,849	2,337,600	2,332,694	0	938	0	0	5.839	6.132	MON	6,459	132,450	02/06/2024	02/15/2039
05612F-AA-3.	BX 24PAT A - CMBS.			4,5.	1.A FE.	239,394	100.3152	240,757	240,000	239,473	0	79	0	0	6.487	6.973	MON	735	13,101	02/29/2024	03/15/2041
05612H-AA-9.	BX 24CNYN A - CMBS.			4,5.	1.A FE.	1,642,510	100.2389	1,655,471	1,651,525	1,643,143	0	634	0	0	5.839	6.325	MON	4,554	77,132	03/15/2024	04/15/2041
05612R-AA-7.	BX 24KING A - CMBS.			4,5.	1.A FE.	777,786	100.0444	780,081	779,735	777,759	0	(27)	0	0	5.997	6.206	MON	2,078	28,641	05/08/2024	05/15/2034
05613N-AA-5.	BX 24BRBK A - CMBS.			4,5.	1.A FE.	1,870,600	100.6179	1,891,616	1,880,000	1,870,485	0	(115)	0	0	7.397	7.771	MON	6,181	23,369	10/01/2024	10/15/2041
06035R-AS-5.	BANK 2018-BNK14 A4 - CMBS.			4.	1.A FE.	3,028,001	97.1963	2,857,572	2,940,000	2,978,891	0	(11,137)	0	0	4.231	3.818	MON	10,366	124,391	09/18/2018	09/17/2060
06036F-BC-4.	BANK 2018-BNK15 A4 - CMBS.			4.	1.A FE.	950,709	97.6481	966,717	990,000	958,095	0	7,075	0	0	4.407	5.363	MON	3,636	43,629	12/13/2023	11/18/2061
06054M-AC-7.	BACM 2016-UBS10 ASB - CMBS.			4.	1.A FE.	41,577	99.0677	37,419	37,771	35,451	0	1,936	0	0	3.019	13.812	MON	95	1,140	08/22/2018	07/16/2049
06211E-AF-8.	BANK5 2023-5YR3 A3 - CMBS.			4.	1.A FE.	1,300,597	105.1850	1,335,850	1,270,000	1,292,804	0	(6,287)	0	0	6.724	6.165	MON	7,116	85,395	10/03/2023	09/15/2056
06211F-AV-0.	BANK5 2023-5YR4 A3 - CMBS.			4.	1.A FE.	1,162,011	104.7569	1,178,827	1,125,298	1,157,117	0	(4,894)	0	0	6.500	5.642	MON	6,095	42,668	05/28/2024	12/15/2056
06211U-BF-1.	BANK5 2024-5YR7 A2 - CMBS.			4.	1.A FE.	2,221,994	101.4325	2,231,516	2,200,000	2,219,078	0	(2,915)	0	0	5.788	5.549	MON	10,611	63,668	06/03/2024	06/15/2057
06539X-AN-4.	BANK 2020-BNK27 XA - CMBS.			3.	1.A FE.	547,727	4.6610	273,426	0	306,181	0	(53,026)	0	0	1.263	5.434	MON	6,174	71,035	06/26/2020	04/17/2063
065402-BA-6.	BANK 2019-BNK18 ASB - CMBS.			4.	1.A FE.	1,835,286	97.2273	1,732,498	1,781,905	1,800,465	0	(6,400)	0	0	3.432	2.899	MON	5,096	61,155	05/21/2019	05/17/2062
065405-AC-6.	BANK 2019-BNK16 ASB - CMBS.			4.	1.A FE.	1,438,839	97.8398	1,366,758	1,396,935	1,409,881	0	(4,195)	0	0	3.898	3.309	MON	4,538	54,467	02/01/2019	02/16/2052
06540A-AD-3.	BANK 2019-BNK20 A3 - CMBS.			4.	1.A FE.	462,320	89.0415	378,427	425,000	446,109	0	(4,442)	0	0	3.011	1.867	MON	1,066	12,797	03/01/2021	09/15/2062
06540R-AF-1.	BANK 2017-BNK9 XA - CMBS.			3.	1.A FE.	503,199	1.6496	123,863	0	138,409	0	(49,824)	0	0	0.895	9.145	MON	5,601	62,458	12/06/2017	11/18/2054
06540Y-AW-9.	BANK 2020-BNK28 C - CMBS.			4.	1.G FE.	617,982	81.6094	489,656	600,000	611,249	0	(1,882)	0	0	3.154	2.796	MON	1,577	18,924	09/21/2020	03/15/2063
06541B-BK-3.	BANK 2023-BNK45 A5 - CMBS.			4.	1.A FE.	986,707	99.7072	997,072	1,000,000	987,338	0	631	0	0	5.203	5.428	MON	4,336	30,351	05/28/2024	02/17/2056
06541C-BD-7.	BANK 2021-BNK33 A3 - CMBS.			4.	1.A FE.	4,659,105	89.3049	4,733,158	5,300,000	4,830,689	0	126,520	0	0	2.021	4.954	MON	8,926	107,113	08/14/2023	05/16/2064
06541C-BR-6.	BANK 2021-BNK33 XA - CMBS.			3.	1.A FE.	906,227	4.4367	489,869	0	534,060	0	(97,244)	0	0	1.046	4.837	MON	9,629	122,494	05/10/2021	05/16/2064
06541C-BT-2.	BANK 2021-BNK33 AS - CMBS.			4.	1.C FE.	566,486	84.1748	462,961	550,000	560,849	0	(1,640)	0	0	2.792	2.452	MON	1,280	15,356	05/07/2021	05/16/2064
06541T-BL-2.	BANK 2020-BNK29 XA - CMBS.			3.	1.A FE.	478,606	5.7487	250,514	0	277,702	0	(47,505)	0	0	1.313	5.359	MON	4,767	60,192	11/23/2020	11/17/2053
06542B-BH-9.	BANK 2021-BNK32 A5 - CMBS.			4.	1.A FE.	1,884,830	86.5526	1,583,913	1,830,000	1,864,844	0	(5,505)	0	0	2.643	2.303	MON	4,031	48,367	03/16/2021	04/17/2054
066043-AB-6.	BANK5 2024-5YR6 A3 - CMBS.																				

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08162W-BF-2.	BMARK 2020-B19 XA - CMBS			3.	1.C FE	931,234	4.9394	372,693	0	447,794	0	(126,634)	0	0	1.757	3.838	MON	11,045	138,577	10/01/2020	09/17/2053
08162X-BJ-2.	BMARK 2020-B20 XA - CMBS			3.	1.E FE	589,704	5.5744	280,791	0	364,867	0	(60,374)	0	0	1.717	(2,304)	MON	7,209	84,028	10/20/2020	10/15/2053
08163E-BF-1.	BMARK 2021-B26 AM - CMBS			4.	1.B FE	1,720,087	82.7538	1,381,989	1,670,000	1,449,858	0	28,124	0	0	2.825	5.300	MON	3,931	47,178	05/13/2021	06/17/2054
08163G-AT-7.	BMARK 2021-B28 A4 - CMBS			4.	1.A FE	462,031	81.0397	405,199	500,000	472,606	0	3,779	0	0	1.980	2.915	MON	825	9,898	02/10/2022	08/17/2054
08163L-AL-3.	BMARK 2020-B21 XA - CMBS			3.	1.D FE	406,642	5.7319	204,286	0	229,490	0	(40,591)	0	0	1.551	5.572	MON	4,605	53,530	11/24/2020	12/17/2053
08163N-BG-9.	BMARK 2022-B32 A3 - CMBS			4.	1.A FE	411,999	89.8782	359,513	400,000	407,087	0	(1,752)	0	0	3.042	2.566	MON	1,014	12,166	02/01/2022	01/15/2055
08163N-BJ-3.	BMARK 2022-B32 A5 - CMBS			4.	1.A FE	2,238,318	84.8247	2,247,853	2,650,000	2,302,289	0	39,740	0	0	3.002	5.280	MON	6,629	79,550	05/10/2023	01/15/2055
08163P-BE-9.	BMARK 2022-B33 A31 - CMBS			4.	1.A FE	360,499	90.9213	318,225	350,000	355,983	0	(1,640)	0	0	3.498	3.036	MON	1,020	12,453	02/24/2022	03/17/2055
08163T-AC-6.	BMARK 2023-V2 A3 - CMBS			4.	1.A FE	731,977	101.7637	723,194	710,660	725,181	0	(4,316)	0	0	5.812	5.127	MON	3,442	41,302	05/09/2023	05/17/2055
08163T-AE-2.	BMARK 2023-V2 B - CMBS			4.	1.D FE	91,562	102.6529	92,388	90,000	91,061	0	(308)	0	0	6.769	6.503	MON	508	6,194	05/09/2023	05/17/2055
08163T-AG-7.	BMARK 2023-V2 XA - CMBS			3.	1.D FE	266,838	2.7431	172,050	0	191,298	0	(48,051)	0	0	0.994	9.710	MON	5,196	69,489	05/10/2023	05/17/2055
08163X-AY-9.	BMARK 2024-V5 A3 - CMBS			4.	1.A FE	710,699	102.3886	706,481	690,000	707,285	0	(3,413)	0	0	5.805	5.119	MON	3,338	36,719	01/19/2024	01/12/2057
081915-AB-6.	BMARK 2024-V12 A3 - CMBS			4.	1.A FE	1,339,000	102.4994	1,332,492	1,300,000	1,339,012	0	12	0	0	5.738	5.044	MON	207	0	12/17/2024	12/17/2057
081925-AD-1.	BMARK 2023-B39 A5 - CMBS			4.	1.A FE	2,664,648	103.8670	2,596,675	2,500,000	2,660,917	0	(3,732)	0	0	5.754	4.837	MON	11,987	23,973	10/04/2024	07/17/2056
08861R-AE-1.	BFLD 24UNIV C - CMBS			4,5	1.G FE	468,825	100.0000	470,000	470,000	468,883	0	59	0	0	6.589	6.843	MON	1,462	3,561	10/29/2024	11/15/2041
09660Q-AT-1.	BMO 2024-5C3 A3 - CMBS			4.	1.A FE	906,399	101.9999	897,599	880,000	901,737	0	(4,663)	0	0	5.739	5.040	MON	4,209	42,088	01/25/2024	02/16/2057
096920-AD-5.	BMO 2024-C10 A5 - CMBS			4.	1.A FE	2,029,096	101.5700	2,000,930	1,970,000	2,028,361	0	(736)	0	0	5.478	5.118	MON	8,993	8,993	10/24/2024	11/19/2057
12433B-AA-5.	BX 24MDHS A - CMBS			4,5	1.A FE	442,082	100.5148	445,470	443,188	442,337	0	256	0	0	6.097	6.666	MON	1,201	17,809	05/02/2024	05/15/2041
12433X-AG-4.	BX 2020-VIVA D - CMBS			4.	2.C FE	2,926,986	87.6240	2,523,571	2,880,000	2,906,427	0	(5,002)	0	0	3.549	3.412	MON	8,517	103,907	05/10/2021	03/11/2044
12515G-AJ-6.	CD 2017-CD3 XA - CMBS			3.	1.B FE	885,046	1.4034	158,051	0	159,876	0	(74,723)	0	0	0.949	(4,023)	MON	9,778	116,327	02/14/2017	02/11/2050
12531Y-AM-0.	CFCRE 2016-C4 A3 - CMBS			4.	1.A FE	2,039,630	98.2528	2,133,080	2,171,012	2,117,583	0	53,939	0	0	3.014	5.802	MON	5,453	65,490	07/14/2023	05/10/2058
12532C-AZ-8.	CFCRE 2017-C8 A3 - CMBS			4.	1.A FE	2,562,227	95.4642	2,631,365	2,756,390	2,640,003	0	53,488	0	0	3.305	5.580	MON	7,591	91,093	07/14/2023	06/17/2050
12592T-AA-3.	COMM 2015-3BP A - CMBS			4.	1.A FE	979,766	97.3668	973,668	1,000,000	998,839	0	3,328	0	0	3.178	3.544	MON	2,648	31,780	08/28/2018	02/12/2035
12594C-BF-6.	COMM 2016-DC2 A5 - CMBS			4.	1.A FE	752,133	98.4722	748,389	760,000	758,187	0	1,105	0	0	3.765	3.951	MON	2,385	28,614	10/25/2018	02/12/2049
12596G-AZ-2.	CSAIL 2018-C14 A4 - CMBS			4.	1.A FE	638,599	96.4661	598,090	620,000	628,516	0	(2,345)	0	0	4.422	4.007	MON	2,284	27,414	11/20/2018	11/17/2051
12596G-BB-4.	CSAIL 2018-C14 XA - CMBS			3.	1.B FE	33,187	1.5327	33,187	0	39,671	0	(13,085)	0	0	0.508	2.663	MON	916	17,734	12/05/2018	11/17/2051
126281-AZ-7.	CSAIL 2015-C1 A4 - CMBS			4.	1.A FE	744,764	99.5321	741,678	745,165	744,194	0	(281)	0	0	3.505	3.486	MON	2,177	26,118	09/14/2018	04/15/2050
12629N-AF-2.	COMM 2015-DC1 A5 - CMBS			4.	1.A FE	558,669	99.6010	573,303	575,600	575,600	0	3,382	0	0	3.350	3.905	MON	1,607	19,283	10/19/2018	02/12/2048
12635R-BD-9.	CSAIL 2015-C4 C - CMBS			4.	1.G FE	367,353	92.5455	351,673	380,000	376,281	0	3,624	0	0	4.553	5.713	MON	1,442	17,595	05/25/2022	11/18/2048
126395-AJ-1.	CSMC 2020-FACT C - CMBS			4,5	1.G FE	900,000	95.5141	859,627	900,000	900,000	0	0	0	0	7.612	7.597	MON	3,235	75,158	10/23/2020	10/15/2037
126395-AL-6.	CSMC 2020-FACT D - CMBS			4,5	2.B FE	880,000	94.4980	831,582	880,000	880,000	0	0	0	0	8.722	8.562	MON	3,624	83,419	10/23/2020	10/15/2037
126438-AG-5.	CSMC 2020-NET C - CMBS			4.	1.C FE	131,840	96.7005	123,777	128,000	128,404	0	(909)	0	0	3.526	2.808	MON	376	4,513	07/30/2020	08/17/2037
126438-AJ-9.	CSMC 2020-NET D - CMBS			4.	1.F FE	96,9169	96.917	100,000	99,816	99,816	0	90	0	0	3.704	3.816	MON	309	3,766	07/30/2020	08/17/2037
126650-AW-0.	CYSPAS NOTES CTF - CMBS			4.	2.B FE	4,319	99.5209	6,558	6,590	6,469	0	51	0	0	5.298	6.268	MON	20	252	05/28/2024	01/11/2027
126650-BS-8.	CYSPAS 2009-B CFT - CMBS			1.	2.C FE	93,093	105.2870	77,767	73,862	82,217	0	(3,163)	0	0	7.507	4.504	MON	323	5,545	06/26/2017	01/10/2032
126650-BV-1.	CYSPAS 2010 CTF - CMBS			1.	2.C FE	449,997	99.6000	407,066	408,701	440,859	0	(3,258)	0	0	5.773	4.586	MON	1,376	23,594	06/26/2017	01/10/2033
126650-BY-5.	CYSPAS 2011 CTF - CMBS			4.	2.C FE	810,697	100.0000	741,808	741,808	793,003	0	(4,491)	0	0	5.926	4.963	MON	2,564	43,960	06/26/2017	01/10/2034
17291E-AV-3.	CGCMT 2016-P6 A4 - CMBS			4.	1.A FE	2,169,277	97.3681	2,245,020	2,305,703	2,212,973	0	40,316	0	0	3.458	5.969	MON	6,644	66,954	05/28/2024	12/10/2049
17291N-AA-9.	CGCMT 2023-SMRT A - CMBS			4.	1.A FE	1,153,600	101.6443	1,138,416	1,120,000	1,143,249	0	(6,400)	0	0	5.820	5.255	MON	5,614	66,272	05/10/2023	06/12/2040
17291N-AC-5.	CGCMT 2023-SMRT B - CMBS			4.	1.D FE	741,446	100.6364	734,6													

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP	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
30298P-AS-1..	FREM 2019-K97 B - CMBS			4.	2 A FE	1,092,845	92.4049	1,118,099	1,210,000	1,118,457	0	16,488	0	0	3.764	5.704	MON	3,796	46,365	05/25/2023	09/25/2051
30315D-AS-7..	FREM 2019-K103 B - CMBS			4.	1 E FE	709,290	90.9546	652,145	717,000	712,273	0	581	0	0	3.454	3.628	MON	2,064	25,201	12/11/2019	12/26/2051
30325W-AC-8..	FRESB 2021-SB93 10F - CMBS			4.	1 B FE	794,029	84.2322	789,912	937,779	808,394	0	14,366	0	0	1.810	4.409	MON	1,414	14,145	02/06/2024	10/25/2031
30334W-AC-7..	FRESB 2024-SB112 A7F - CMBS			4.	1 B FE	1,104,501	99.1340	1,089,084	1,098,598	1,103,354	0	(1,147)	0	0	4.960	4.851	MON	4,541	49,950	01/23/2024	12/25/2030
33767P-AC-2..	FKH 2022-SFR2 B - CMBS			4.	1 D FE	478,228	97.9990	489,995	500,000	487,834	0	3,984	0	0	4.500	5.504	MON	1,875	22,500	06/15/2022	07/19/2039
33767P-AE-8..	FKH 2022-SFR2 C - CMBS			4.	1 G FE	473,000	97.4476	487,238	500,000	484,981	0	4,980	0	0	4.500	5.754	MON	1,875	22,500	06/15/2022	07/19/2039
35708Y-AS-5..	FREM 2018-K73 B - CMBS			4.	1 D FE	1,233,527	96.1848	1,250,402	1,300,000	1,248,202	0	14,201	0	0	3.846	5.277	MON	4,167	50,930	12/14/2023	02/27/2051
36228C-UV-3..	GSMS 2005-ROCK A - CMBS			4.	1 B FE	401,416	99.9521	409,804	410,000	407,054	0	5,638	0	0	5.366	7.547	MON	1,833	14,667	04/16/2024	05/03/2032
362414-AA-2..	GWT 24WLF2 A - CMBS			4,5	1 A FE	598,500	100.3569	602,141	600,000	598,448	0	(52)	0	0	6.088	6.201	MON	1,725	24,289	04/26/2024	05/15/2041
36251P-AF-1..	GSMS 2016-GS3 XA - CMBS			3.	1 B FE	716,742	1.3579	92,509	0	87,229	0	(54,191)	0	0	1.183	49.051	MON	6,716	85,778	01/24/2017	10/13/2049
36252H-AF-8..	GSMS 2017-GS5 XA - CMBS			3.	1 B FE	461,130	1.3472	85,672	0	88,361	0	(35,691)	0	0	0.823	22.064	MON	4,364	57,392	03/13/2017	03/11/2050
36253P-AC-6..	GSMS 2017-GS6 A3 - CMBS			4.	1 A FE	2,138,438	95.7263	1,914,526	2,000,000	2,044,476	0	(19,758)	0	0	3.433	2.389	MON	5,722	68,660	01/14/2020	05/12/2050
36257U-AK-3..	GSMS 2019-GC42 A3 - CMBS			4.	1 A FE	1,497,832	90.4416	1,356,625	1,500,000	1,498,261	0	153	0	0	2.749	2.776	MON	3,436	41,232	02/04/2022	09/12/2052
36260T-AA-3..	GSCG 2019-600C A - CMBS			4.	5 B FE	1,236,000	74.2780	891,337	1,200,000	891,337	(312,015)	(3,227)	0	0	2.936	(105,128)	MON	2,936	34,809	08/20/2019	09/12/2034
36261P-AT-9..	GSMS 19GSA1 A4 - CMBS			4.	1 A FE	452,422	91.3393	456,697	500,000	459,078	0	6,656	0	0	3.048	5.026	MON	1,270	12,700	02/07/2024	11/13/2052
36263U-AN-9..	GSMS 2021-GSA3 A5 - CMBS			4.	1 A FE	2,601,563	84.2113	2,526,340	3,000,000	2,612,457	0	10,894	0	0	2.618	4.850	MON	6,546	13,092	10/04/2024	12/17/2054
36264B-AA-8..	GPMT 21FL3 A - CMBS	C		4,5	1 A FE	944,369	99.2231	937,032	944,369	944,287	0	(66)	0	0	5.740	6.195	MON	2,108	63,245	05/05/2021	07/18/2035
36264K-AT-7..	GSMS 2020-GSA2 A3 - CMBS			4.	1 A FE	2,876,916	84.7109	2,880,171	3,400,000	3,033,672	0	114,471	0	0	1.560	5.638	MON	4,420	53,040	08/14/2023	12/12/2053
36264K-AX-8..	GSMS 2020-GSA2 XA - CMBS			3.	1 A FE	131,958	6.9760	67,929	0	76,724	0	(14,134)	0	0	1.697	4.823	MON	1,473	17,266	12/18/2020	12/12/2053
36270G-AA-9..	GSMS 2023-SHIP A - CMBS			4.	1 A FE	1,616,427	98.7100	1,658,490	1,680,164	1,638,941	0	20,647	0	0	4.322	5.917	MON	6,052	68,370	03/05/2024	09/13/2038
36270G-AE-1..	GSMS 2023-SHIP C - CMBS			4.	1 G FE	2,215,085	99.2015	2,294,456	2,312,925	2,250,433	0	31,925	0	0	5.505	7.310	MON	10,611	129,454	08/04/2023	09/13/2038
36270G-AG-6..	GSMS 2023-SHIP D - CMBS			4.	2 C FE	2,394,601	99.4824	2,487,060	2,500,000	2,432,318	0	34,135	0	0	6.071	7.904	MON	12,647	154,295	08/04/2023	09/13/2038
36272J-AG-8..	GSMS 2024-RVR C - CMBS			4.	1 G FE	430,000	98.7587	424,662	430,000	430,000	0	0	0	0	6.323	6.249	MON	2,193	8,917	08/01/2024	08/12/2041
38406J-AG-3..	GRACE 20GRCE C - CMBS			4.	1 G FE	100,926	82.2293	82,229	100,000	100,554	0	(94)	0	0	2.680	2.620	MON	223	2,725	11/10/2020	12/12/2040
38406J-AJ-7..	GRACE 20GRCE D - CMBS			4.	2 C FE	693,812	80.7279	597,386	740,000	710,652	0	4,314	0	0	2.680	3.470	MON	1,653	20,162	11/10/2020	12/12/2040
404300-AA-3..	HTL 24T53 A - CMBS			4.	1 A FE	330,000	100.5323	331,757	330,000	327,265	0	(2,735)	0	0	5.875	6.339	MON	1,670	13,142	04/03/2024	05/12/2039
404300-AE-5..	HTL 24T53 C - CMBS			4.	1 G FE	400,000	101.7930	407,172	400,000	395,322	0	(4,678)	0	0	7.087	7.755	MON	1,709	19,215	04/03/2024	05/12/2039
42704R-AA-9..	HERA 2021-FL1 A - CMBS			2,5	1 A FE	732,826	99.9125	732,185	732,826	732,826	0	0	0	0	5.540	12.166	MON	1,814	47,424	02/10/2021	02/19/2038
43730X-AA-2..	HPA 2021-3 A - CMBS			4.	1 A FE	1,437,616	87.3303	1,431,675	1,639,380	1,472,144	0	34,528	0	0	2.200	5.014	MON	3,006	35,663	01/12/2024	01/18/2041
44421G-AJ-2..	HY 2019-30HY D - CMBS			4.	1 G FE	544,060	87.8925	475,498	541,000	542,525	0	(396)	0	0	3.443	3.428	MON	1,552	18,938	06/24/2019	07/12/2039
44421M-AJ-9..	HY 2019-55HY D - CMBS			4.	2 A FE	1,623,027	84.3810	1,410,851	1,672,000	1,647,226	0	4,351	0	0	2.943	3.318	MON	4,100	50,024	12/02/2019	12/12/2041
46590L-AS-1..	JPWDB 2016-C2 A3A - CMBS			4.	1 A FE	406,465	97.6295	425,075	435,395	431,070	0	3,553	0	0	2.881	3.746	MON	1,045	12,545	11/08/2018	06/17/2049
46590R-AD-1..	JPWCC 2016-JP3 A4 - CMBS			4.	1 A FE	496,777	96.6777	444,297	459,565	452,795	0	4,361	0	0	2.627	3.665	MON	1,006	12,070	10/18/2018	08/17/2049
46590T-AG-0..	JPWDB 2017-C5 XA - CMBS			3.	1 B FE	882,815	1.2857	135,203	0	146,286	0	(58,611)	0	0	0.497	0.917	MON	4,353	100,244	03/20/2017	03/17/2050
46593E-AG-0..	JPWCC 2022-ACB D - CMBS			4,5	1 F FE	897,750	100.0581	900,523	900,000	900,000	0	270	0	0	7.498	7.613	MON	3,186	74,700	03/09/2022	03/16/2037
46644Y-AU-4..	JPMBB 2015-C31 A3 - CMBS			4.	1 A FE	822,480	99.0746	811,509	819,089	818,293	0	(689)	0	0	3.801	3.743	MON	2,595	31,137	10/01/2018	08/17/2048
46646G-AA-5..	JPWCC 2016-N1NE A - CMBS			4.	1 A FE	1,500,244	96.0853	1,633,451	1,700,000	1,591,696	0	58,428	0	0	2.854	6.997	MON	4,043	49,328	05/25/2023	09/09/2038
46646G-AE-7..	JPWCC 2016-N1NE B - CMBS			4.	1 E FE	1,742,676	95.4722	1,981,049	2,075,000	1,845,007	0	74,223	0	0	2.854	7.155	MON	4,935	60,210	08/10/2023	09/09/2038
46651Q-AA-5..	JPWCC 2019-FL12 A - CMBS			4,5	1 G FE																

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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	
61691G-AT-7.	MSBAM 2016-C32 XA - CMBS			3.	1.A FE	1,464,006	0.9421	227,878	0	215,572	0	(117,283)	0	0	0.642	38.643	MON	12,938	175,201	03/17/2017	12/17/2049
61691R-AF-3.	MSC 2018-H4 XA - CMBS			3.	1.A FE	731,596	2.2864	248,550	0	322,652	0	(90,175)	0	0	0.575	(6.059)	MON	5,209	97,495	12/17/2018	12/15/2051
61691X-AA-1.	MSC 2019-PLND A - CMBS			4,5	5.B FE	879,890	58.6593	879,890	1,500,000	879,890	0	4,781	620,111	0	5.512	35.772	MON	3,913	32,786	05/25/2023	05/15/2036
61692B-CC-2.	MSC 2020-HR8 C - CMBS			4.	1.E FE	403,729	80.7634	316,592	392,000	398,955	0	(1,196)	0	0	3.714	3.363	MON	1,213	14,559	07/23/2020	07/17/2053
61766N-BA-2.	MSBAM 2016-C30 A4 - CMBS			4.	1.A FE	644,639	96.7938	683,861	706,514	695,310	0	7,475	0	0	2.600	3.781	MON	1,531	18,369	10/18/2018	09/17/2049
61768H-AX-4.	MSC 2019-L2 XA - CMBS			3.	1.A FE	1,378,511	3.3226	569,184	0	639,363	0	(185,130)	0	0	1.003	1.094	MON	16,683	190,290	05/11/2021	03/15/2052
61772W-AA-5.	MSC 2021-230P A - CMBS			4,5	1.D FE	1,994,997	96.0180	1,920,359	2,000,000	2,026,652	0	26,767	0	0	5.681	(33.140)	MON	5,365	131,995	11/23/2021	12/15/2038
62475W-AG-0.	MTN 2022-LPFL D - CMBS			4,5	2.C FE	1,492,496	99.5111	1,492,667	1,500,000	1,500,000	0	777	0	0	7.340	7.477	MON	5,199	124,354	03/08/2022	03/15/2039
62955H-AA-5.	NYO 2021-1290 A - CMBS			4,5	1.A FE	2,985,000	97.9843	2,939,528	3,000,000	3,000,000	0	0	0	0	5.607	5.698	MON	7,943	195,723	11/08/2021	12/15/2038
63874A-AA-6.	NCMS 21APPL A - CMBS			4,5	1.A FE	1,931,720	93.6859	1,873,717	2,000,000	1,937,387	0	3,573	0	0	3.048	3.335	MON	2,710	128,554	05/25/2023	08/16/2038
647622-AA-7.	NOHT 2019-HNLA A - CMBS			4,5	1.A FE	483,281	98.5315	492,658	500,000	500,000	0	0	0	0	5.433	5.521	MON	1,283	31,737	06/02/2022	04/15/2032
66981Y-AC-3.	AMSR 22SFR3 C - CMBS			4.	1.F FE	654,204	95.0572	665,401	700,000	669,678	0	9,066	0	0	4.000	5.631	MON	2,333	28,000	08/11/2022	10/19/2039
68373B-AA-9.	OPEN 2023-AIR A - CMBS			4,5	1.A FE	138,744	100.7518	140,138	139,092	138,872	0	278	0	0	7.486	7.992	MON	492	12,062	11/01/2023	11/15/2040
69356G-AG-4.	PKHL 2021-MF B - CMBS			4,5	2.A FE	194,000	88.8881	172,443	194,000	194,000	0	0	0	0	5.692	6.055	MON	521	12,824	07/09/2021	07/15/2038
74332X-AE-1.	PROG 22SFR4 C - CMBS			4.	1.G FE	2,499,887	96.8877	2,422,193	2,500,000	2,499,256	0	(182)	0	0	4.888	4.871	MON	10,183	122,200	04/20/2022	05/17/2041
74332X-AG-6.	PROG 22SFR4 D - CMBS			4.	2.C FE	2,494,125	95.6901	2,392,252	2,500,000	2,494,124	0	(11)	0	0	5.588	5.608	MON	11,642	139,700	04/20/2022	05/17/2041
75574P-AA-0.	RCMT 2022-FL8 A - CMBS			4,5	1.A FE	557,631	99.9469	557,335	557,631	557,631	0	0	0	0	6.219	6.622	MON	578	39,048	02/24/2022	01/26/2037
75575R-AA-5.	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	245,249	100.2471	246,472	245,864	245,864	0	223	0	0	6.713	7.223	MON	275	18,874	01/26/2023	10/25/2039
75575W-AA-4.	RCMT 2021-FL7 A - CMBS			4,5	1.A FE	744,693	99.6964	742,432	744,693	744,150	0	(293)	0	0	5.653	5.996	MON	702	49,147	11/12/2021	11/25/2036
78413M-AQ-1.	SFAVE 2015-5AVE D - CMBS			4.	2.B FE	1,192,427	73.3856	1,236,548	1,685,000	1,244,892	416,758	17,233	0	0	4.388	7.686	MON	6,162	75,170	03/09/2015	01/08/2043
78432W-AA-1.	SFO 2022-555 A - CMBS			4,5	1.C FE	1,327,711	97.4992	1,462,489	1,500,000	1,446,601	0	52,603	0	0	5.776	8.922	MON	4,091	98,700	05/25/2023	05/17/2038
78457J-AA-0.	SMRT 22MINI A - CMBS			4,5	1.A FE	1,459,688	99.7449	1,496,173	1,500,000	1,500,000	0	2,864	0	0	5.397	5.653	MON	3,823	94,662	06/23/2023	01/18/2039
78486E-AA-6.	STWD 21LIH A - CMBS			4,5	1.A FE	2,737,556	99.2834	2,730,293	2,750,000	2,750,000	0	0	0	0	6.076	5.456	MON	6,563	172,774	11/05/2021	11/15/2036
81631W-AG-1.	SELF 24STRG D - CMBS			4,5	2.C FE	99,750	99.9585	99,958	100,000	99,755	0	5	0	0	7.337	7.478	MON	326	629	10/29/2024	11/09/2034
85237A-AG-8.	SREIT 2021 D - CMBS			4,5	2.A FE	2,080,871	99.3724	2,076,883	2,090,000	2,090,000	0	0	0	0	5.922	6.021	MON	5,844	143,037	10/08/2021	10/16/2034
87277J-AA-9.	TRTX 2022-FL5 A - CMBS	C		4,5	1.A FE	1,064,738	100.4806	1,069,856	1,064,738	1,064,738	0	0	0	0	6.032	6.070	MON	2,676	74,635	02/08/2022	02/15/2039
87332P-AA-8.	TYSN 23CRNR A - CMBS			4.	1.A FE	655,918	103.9388	675,603	650,000	654,616	0	(1,284)	0	0	6.580	6.320	MON	3,683	43,481	11/29/2023	12/12/2033
88575J-AX-6.	3650R 2022-PF2 ASB - CMBS			4.	1.A FE	508,516	97.7994	488,997	500,000	507,557	0	(958)	0	0	5.290	5.095	MON	2,204	20,206	03/12/2024	11/18/2055
89616T-AB-1.	TCN 2022-SFR2 B - CMBS			4.	1.D FE	0	96.1130	0	0	0	0	0	0	0	5.244	5.360	MON	8,740	0	06/27/2022	07/19/2040
89616T-AC-9.	TCN 2022-SFR2 C - CMBS			4.	1.D FE	1,499,955	98.4931	1,477,397	1,500,000	1,498,750	0	(597)	0	0	5.491	5.503	MON	6,864	82,365	06/27/2022	07/19/2040
89616W-AC-2.	TCN 23SFR1 C - CMBS			4.	1.D FE	2,380,530	97.2933	2,432,332	2,500,000	2,409,751	0	20,719	0	0	5.100	6.245	MON	10,625	127,500	06/27/2023	07/19/2040
90276G-AQ-5.	UBSCM 2017-C3 ASB - CMBS			4.	1.A FE	274,670	98.1712	259,295	264,125	266,428	0	(1,096)	0	0	3.215	2.403	MON	708	8,492	01/02/2020	08/17/2050
90276X-AS-4.	UBSCM 2018-C11 ASB - CMBS			4.	1.A FE	451,596	98.9728	410,391	414,650	425,762	0	(4,321)	0	0	4.119	2.211	MON	1,423	17,078	01/02/2020	06/16/2051
90278K-AY-7.	UBSCM 2018-C14 ASB - CMBS			4.	1.A FE	1,195,910	98.8889	1,148,179	1,161,079	1,171,763	0	(4,042)	0	0	4.391	3.807	MON	4,249	51,178	11/28/2018	12/15/2051
90278W-BA-4.	UBSCM 2019-C17 A4 - CMBS			4.	1.A FE	682,938	89.8068	628,648	700,000	690,011	0	1,801	0	0	2.921	3.247	MON	1,704	20,447	03/26/2020	10/18/2052
90353D-AZ-8.	UBSCM 2018-C12 A5 - CMBS			4.	1.A FE	1,440,117	97.1377	1,457,066	1,500,000	1,456,686	0	10,284	0	0	4.296	5.196	MON	5,370	64,443	05/10/2023	08/17/2051
91835R-AA-8.	VMC 2021-FL4 A - CMBS			4,5	1.A FE	115,973	98.8767	114,670	115,973	115,973	0	13	0	0	5.590	5.571	MON	252	7,606	05/18/2021	06/18/2036
92254B-AA-3.	VEGAS 24GCS C - CMBS			4.	1.G FE	350,519	95.8793	345,165	360,000	350,544	0	25	0	0	6.216	6.522	MON	1,865	0	12/06/2024	07/10/2036
92254B-AC-9.	VEGAS 24GCS D - CMBS			4.	2.C FE	379,896	91.1693	373,794	410,000	379,973	0	77	0	0	6.216	7.130	MON	2,124	0	12/06/2024	07/10/2036
92939F-BA-6.	WFRBS 2014-C21 XA - CMBS			3.	1.A FE	(340,901)	0.0013	3	0	0	0	(8,412)	8,039	0	0.649	0.000	MON	107	23,559	03/14/2017	08/16/2047
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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code																				
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					244,905,751	XXX	229,645,001	233,085,220	235,115,613	(111,240)	(862,571)	628,150	0	XXX	XXX	XXX	940,351	11,390,325	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00119C-AN-1	AGL 20R A1R - CDO		.C	4,5	1 A FE	3,500,000	100.2115	3,507,402	3,500,000	3,500,000	0	0	0	0	5.987	6.073	JAJO	41,912	10,291	09/13/2024	10/20/2037	
00119C-AY-7	AGL 20R D2R - CDO		.C	4,5	2 C FE	1,500,000	100.8460	1,512,691	1,500,000	1,500,000	0	0	0	0	9.067	9.192	JAJO	27,202	6,592	09/13/2024	10/20/2037	
00121B-AG-4	AGL 32 C - CDO		.C	4,5	1 E FE	1,000,000	100.2091	1,002,091	1,000,000	1,000,000	0	0	0	0	1.950	7.363	JAJO	8,288	0	06/20/2024	07/21/2037	
00121D-AD-7	AGL 33 D1 - CDO			4,5	2 B FE	1,292,850	100.7879	1,310,243	1,300,000	1,293,329	0	479	0	0	7.918	8.268	JAJO	39,744	0	09/13/2024	07/21/2037	
00142M-AC-4	CLVR 2019-2 AR - CDO			4,5	1 A FE	1,753,967	100.1808	1,753,165	1,750,000	1,752,824	0	(1,143)	0	0	5.987	5.920	JAJO	19,792	67,827	05/28/2024	10/25/2033	
008511-AS-6	AGL 7R DR - CDO		.C	4,5	2 C FE	250,000	100.0550	250,138	250,000	250,000	0	0	0	0	8.018	8.096	JAJO	4,343	22,042	06/28/2021	07/17/2034	
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -			1	2 B FE	519,303	95.6250	564,299	590,117	537,480	0	13,218	0	0	4.125	7.948	JD	1,082	24,342	05/25/2023	06/15/2029	
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A			1	2 B FE	676,750	98.0000	652,197	665,507	666,365	0	(2,140)	0	0	4.125	3.763	MN	3,508	27,452	06/26/2017	11/15/2026	
02376*-AA-0	AAL 2018-1 A - ABS			4	1 F FE	381,990	100.0000	381,990	381,990	381,990	0	12,917	0	0	4.140	4.139	JD	703	20,200	12/31/2021	06/15/2027	
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	1 F FE	310,480	96.4418	288,030	298,657	302,270	0	(1,099)	0	0	3.600	3.076	MS	2,957	10,752	06/25/2019	03/22/2029	
02582J-KD-1	AMXCA 2023-3 A - ABS			4	1 A FE	4,399,803	101.0233	4,445,026	4,400,000	4,399,875	0	60	0	0	5.230	5.288	MON	10,228	230,120	09/12/2023	09/15/2028	
02589B-AC-4	AMXCA 2023-4 A - ABS			4	1 A FE	713,979	101.6943	704,741	693,000	712,943	0	(1,036)	0	0	5.150	4.347	MON	1,586	5,948	10/15/2024	09/16/2030	
03329W-AA-5	ANCHC 25 A1 - CDO		.C	4,5	1 A FE	750,000	100.1330	750,998	750,000	750,000	0	0	0	0	6.007	6.057	JAJO	9,150	51,424	02/11/2022	04/20/2035	
03765X-AN-6	APID XX11 CR - CDO			4,5	1 G FE	500,250	100.1634	500,817	500,000	499,756	0	(806)	0	0	7.829	7.924	JAJO	7,829	43,568	02/17/2021	04/21/2031	
03842V-AA-5	AQFIT 2021-A A - ABS			4	1 A FE	541,274	91.2512	495,059	542,523	541,343	0	4	0	0	1.540	1.625	MON	325	8,355	01/28/2022	07/17/2046	
04009A-AL-4	ARES L11 A1R - CDO			4,5	1 A FE	771,366	100.1528	772,545	771,366	771,366	0	0	0	0	5.943	5.985	JAJO	9,041	51,973	07/15/2021	04/22/2031	
04016V-AG-0	ARES 47 C - CDO		.C	4,5	1 B FE	1,000,000	100.2182	1,002,182	1,000,000	1,000,000	0	0	0	0	6.668	7.429	JAJO	14,446	74,482	03/13/2018	04/15/2030	
04018N-AQ-4	ARES LVI BR - CDO		.C	4,5	1 C FE	430,125	100.1239	465,576	465,000	437,606	0	3,498	0	0	6.537	7.906	JAJO	5,742	34,224	09/30/2022	10/25/2034	
04966H-AE-6	ATRM XL11 B - CDO		.C	4,5	1 C FE	250,000	100.1552	250,388	250,000	250,000	0	0	0	0	6.388	6.443	JAJO	3,105	18,036	10/27/2021	11/21/2030	
05377R-EH-3	AESOP 211 A - ABS			4	1 A FE	1,299,494	95.3044	1,334,262	1,400,000	1,299,746	0	44,516	0	0	1.380	6.751	MON	590	12,420	05/28/2024	08/20/2027	
05377R-ER-1	AESOP 212 A - ABS			4	1 A FE	1,330,475	94.0036	1,410,054	1,500,000	1,395,790	0	48,090	0	0	1.660	5.528	MON	761	24,900	08/14/2023	02/20/2028	
05377R-EZ-3	AESOP 221 A - ABS			4	1 A FE	299,968	97.1760	291,528	300,000	298,667	0	(361)	0	0	3.830	4.062	MON	351	11,490	04/07/2022	08/21/2028	
05377R-GU-2	AESOP 2023-3 A - ABS			4	1 A FE	697,816	101.1661	708,163	700,000	696,645	0	(847)	0	0	5.440	5.782	MON	1,164	26,747	05/28/2024	02/22/2028	
05377R-HY-3	AESOP 241 A - ABS			4	1 A FE	199,966	101.3641	202,728	200,000	199,645	0	(321)	0	0	5.360	5.473	MON	328	10,065	01/08/2024	06/20/2030	
05522R-DH-8	BACCT 2023-2 A - ABS			4	1 A FE	788,894	100.5740	793,529	789,000	788,930	0	34	0	0	4.980	5.036	MON	1,746	39,401	12/07/2023	11/15/2028	
05683E-AU-6	BCC 2020-2 DR - CDO		.C	4,5	2 C FE	250,000	99.0631	247,658	250,000	250,000	0	0	0	0	8.179	8.266	JAJO	4,090	22,718	07/02/2021	07/19/2034	
05683N-AG-7	BCC 2021-3 D - CDO		.C	4,5	2 C FE	499,250	100.0000	500,000	500,000	499,972	0	23	0	0	7.996	8.087	JAJO	7,663	44,187	10/06/2021	07/24/2034	
05684U-AA-3	BCC 221 A1 - CDO		.C	4,5	1 A FE	250,000	100.1264	250,316	250,000	250,000	0	0	0	0	5.952	5.983	JAJO	3,100	16,889	02/03/2022	04/18/2035	
05875D-AJ-1	BALLY 2020-2 A1R - CDO		.C	4,5	1 A FE	895,672	100.1336	896,869	895,672	895,672	0	0	0	0	5.889	5.933	JAJO	10,549	60,331	10/04/2021	10/20/2031	
05875J-AQ-2	BALLY 2019-1 CR - CDO		.C	4,5	2 A FE	500,000	100.1556	500,778	500,000	500,000	0	0	0	0	7.968	8.048	JAJO	8,631	43,831	06/09/2021	07/15/2032	
06744N-BG-1	BARDT 1911R AR - CDO		.C	4,5	1 A FE	650,000	100.1717	651,116	650,000	650,000	0	0	0	0	5.983	6.037	JAJO	7,670	44,060	09/27/2021	10/22/2032	
06763B-AA-7	BABSN 2 A - CDO		.C	4,5	1 A FE	275,000	100.1305	275,359	275,000	275,000	0	0	0	0	5.717	6.023	JAJO	3,145	18,776	12/02/2021	01/20/2034	
07132J-BE-3	BATLN US A2R - CDO			4,5	1 C FE	1,500,000	100.1079	1,501,618	1,500,000	1,500,000	0	0	0	0	7.095	6.507	JAJO	20,104	108,923	02/17/2021	01/24/2035	
08182F-AU-3	BSP XX CR - CDO		.C	4,5	1 F FE	1,260,000	100.1084	1,261,365	1,260,000	1,260,000	0	0	0	0	6.968	7.026	JAJO	19,021	97,680	08/09/2021	07/15/2034	
08182Y-AG-3	BSP XXXV D - CDO		.C	4,5	2 C FE	1,523,585	101.3709	1,520,563	1,500,000	1,522,833	0	(752)	0	0	7.926	7.786	JAJO	22,457	50,529	09/19/2024	04/27/2037	
08183D-AJ-2	BSP 31 C - CDO		.C	4,5	1 F FE	251,875	100.6073	251,518	250,000	251,735	0	(140)	0	0	7.626	7.585	JAJO	3,601	10,553	06/20/2024	04/25/2036	
08186A-AJ-5	BSP XXVI AR - CDO		.C	4,5	1 A FE	2,000,000	100.2209	2,004,419	2,000,000	2,000,000	0	0	0	0	5.997	6.063	JAJO	23,990	33,680	07/03/2024	07/20/2037	
08186P-AJ-2	BSP XV111 A1R - CDO		.C	4,5	1 A FE	250,000	100.0923	250,231	250,000	250,000	0	0	0	0	6.088	6.125	JAJO	3,297	17,150	11/16/2021	10/25/2034	
08186V-AL-4	BSP XX111 D - CDO		.C	4,5																		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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	
141312-AA-6.	CRBN 1 A1 - CDO.	.C.		4, 5	1.A FE.	132,859	100.1426	132,869	132,680	132,674	0	(132)	0	0	6.019	6.069	JAJ0.	1,597	9,113	08/26/2021	01/21/2031.
14314L-AC-9.	CGMS 2014-2-R A1 - CDO.	.C.		4, 5	1.A FE.	542,477	100.1849	544,624	543,618	542,653	0	136	0	0	5.835	6.038	FMAN.	4,141	36,440	11/16/2023	05/15/2031.
14315G-AU-9.	CGMS 2020-2 CR - CDO.	.C.		4, 5	2.C FE.	250,000	100.2922	250,730	250,000	250,000	0	0	0	0	8.087	8.161	JAJ0.	3,819	11,140	06/17/2024	01/25/2035.
185512-AA-8.	CNL 2022-A A1 - ABS.			4	1.A FE.	462,603	96.8057	447,872	462,651	462,617	0	5	0	0	4.016	5.120	MS.	6,193	18,580	06/09/2022	03/01/2033.
19425A-AA-2.	CASL 2021-B A1 - ABS.			4, 5	1.A FE.	56,018	98.4649	55,158	56,018	55,598	0	(6)	0	0	5.253	5.524	MON.	49	3,469	06/23/2021	06/25/2052.
19425A-AB-0.	CASL 2021-B A2 - ABS.			4	1.A FE.	1,008,292	90.2611	910,121	1,008,320	1,008,298	0	3	0	0	1.760	1.767	MON.	296	17,746	06/23/2021	06/25/2052.
19425A-AC-8.	CASL 2021-B B - ABS.			4	1.C FE.	86,442	91.8047	79,403	86,455	86,455	0	4	0	0	2.420	2.442	MON.	35	2,093	06/23/2021	06/25/2052.
19425A-AD-6.	CASL 2021-B C - ABS.			4	1.F FE.	70,113	92.8253	65,092	70,123	70,116	0	0	0	0	2.720	2.738	MON.	32	1,907	06/23/2021	06/25/2052.
22616C-AJ-2.	DEN15 XV AR - CDO.	.C.		4, 5	1.A FE.	45,569	100.0387	45,586	45,569	45,569	0	0	0	0	5.909	5.956	JAJ0.	539	3,079	07/13/2021	04/22/2030.
22822R-BD-1.	CROCAS 2015-2 C25 - ABS.			4	1.F FE.	813,843	99.4786	795,828	800,000	800,000	0	0	0	0	3.663	3.663	MON.	1,302	29,304	06/26/2017	05/15/2045.
22846F-AC-2.	CRNPT 10 A - CDO.	.C.		4, 5	1.A FE.	1,697,960	100.0968	1,701,646	1,700,000	1,697,096	0	(1,077)	0	0	6.049	6.161	JAJ0.	20,567	117,281	05/27/2021	07/20/2034.
22846F-AJ-7.	CRNPT 10 D - CDO.	.C.		4, 5	2.C FE.	2,002,000	100.2687	2,005,375	2,000,000	2,001,278	0	(722)	0	0	8.379	8.459	JAJ0.	33,516	91,656	06/27/2024	07/20/2034.
	DIAMETER CAPITAL CLO 2 LTD. - CDO.			4, 5	1.C FE.	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	6.435	6.526	JAJ0.	6,167	0	10/11/2024	10/15/2037.
25265L-AA-8.	DNFRA 2021-1 A - ABS.			4	1.F FE.	1,600,000	93.4389	1,495,023	1,600,000	1,600,000	0	0	0	0	1.760	1.766	MON.	860	28,160	06/08/2021	04/15/2049.
25267T-AN-1.	SHINE 2021-1 A - ABS.			4	1.F FE.	1,726,010	92.1424	1,842,848	2,000,000	1,828,078	0	64,901	0	0	2.305	6.270	MON.	1,409	46,100	05/25/2023	11/20/2051.
26244K-AU-0.	DRSLF 41 DR - CDO.	.C.		4, 5	2.C FE.	1,000,000	100.2429	1,002,429	1,000,000	1,000,000	0	0	0	0	7.518	8.288	JAJ0.	16,288	83,100	02/21/2018	04/15/2031.
26245E-AQ-2.	DRSLF 47 CR - CDO.	.C.		4, 5	1.A FE.	1,945,600	100.2150	2,004,300	2,000,000	1,972,169	0	12,688	0	0	6.968	7.812	JAJ0.	30,193	155,048	12/15/2022	04/17/2028.
26249B-AQ-4.	DRSLF 30 AR - CDO.			4, 5	1.A FE.	211,811	100.1798	212,788	212,406	211,976	0	120	0	0	5.605	6.552	FMAN.	1,554	13,741	11/13/2023	11/15/2028.
26249M-AU-1.	DRSLF 37 DR - CDO.			4, 5	2.C FE.	1,000,000	100.2142	1,002,142	1,000,000	1,000,000	0	0	0	0	7.418	7.489	JAJ0.	16,071	82,086	12/06/2017	01/15/2031.
26254K-AL-7.	DRSLF 119 D1 - CDO.	.C.		4, 5	2.B FE.	361,800	101.5841	365,703	360,000	363,988	0	2,188	0	0	8.306	8.229	JAJ0.	6,479	15,503	06/17/2024	04/15/2036.
26857L-AA-0.	ELF1 2020-A A - ABS.			4	1.A FE.	284,238	87.3634	284,702	325,882	287,293	0	3,055	0	0	1.730	6.588	MON.	94	3,289	05/28/2024	08/25/2045.
27829P-AU-0.	EATON 2020-2 ARR - CDO.	.C.		4, 5	1.A FE.	1,000,000	100.2968	1,002,968	1,000,000	1,000,000	0	0	0	0	6.036	5.814	JAJ0.	12,905	2,100	09/19/2024	01/15/2037.
27830B-BS-2.	EATON 2013-1 BRR - CDO.			4, 5	1.F FE.	501,225	100.1975	500,988	500,000	500,726	0	(101)	0	0	7.068	7.096	JAJ0.	7,656	39,269	07/13/2021	01/15/2034.
27830B-BU-7.	EATON 2013-1 CRR - CDO.			4, 5	2.C FE.	250,000	100.2306	250,576	250,000	250,000	0	0	0	0	8.318	8.402	JAJ0.	4,505	11,408	06/17/2024	01/15/2034.
27830X-BC-9.	EATON 191RR D1R - CDO.			4, 5	2.C FE.	350,000	101.7257	356,040	350,000	350,000	0	0	0	0	8.006	6.377	JAJ0.	6,071	11,114	05/09/2024	07/15/2037.
28165A-AA-7.	EDVES 22A A - ABS.			4	1.A FE.	257,473	97.7732	258,127	264,006	255,814	0	(1,937)	0	0	5.250	6.441	MON.	231	13,860	09/19/2022	11/26/2040.
28166L-AA-2.	EDVES 2021-A A - ABS.			4	1.A FE.	162,639	89.7145	146,072	162,819	162,710	0	19	0	0	1.800	1.828	MON.	49	2,931	03/01/2021	11/27/2045.
28166L-AB-0.	EDVES 2021-A B - ABS.			4	1.F FE.	98,997	82.0222	82,022	100,000	99,281	0	73	0	0	3.500	3.626	MON.	58	3,500	03/01/2021	11/25/2050.
28623A-AN-5.	AWPT 165RR A1R - CDO.	.C.		4, 5	1.A FE.	1,750,000	100.0100	1,750,175	1,750,000	1,750,000	0	0	0	0	0.000	0.000	JAJ0.	1,385	0	12/19/2024	01/25/2038.
289907-AS-6.	ELM21 21R CR - CDO.	.C.		4, 5	1.F FE.	250,000	100.9413	252,353	250,000	250,000	0	0	0	0	7.317	8.102	JAJ0.	3,659	20,480	09/15/2023	10/20/2036.
29001E-AE-7.	ELM33 33R CR - CDO.	.C.		4, 5	1.F FE.	500,000	100.2930	501,465	500,000	500,000	0	0	0	0	7.123	7.224	JAJ0.	11,575	0	08/20/2024	10/21/2037.
29002V-AQ-1.	ELM10 X CR - CDO.	.C.		4, 5	1.F FE.	498,223	100.3847	501,924	500,000	498,065	0	(158)	0	0	6.817	6.965	JAJ0.	6,817	18,967	04/05/2024	04/20/2034.
29374M-AC-2.	EFF 244 A3 - ABS.			4	1.A FE.	298,964	99.5314	297,599	299,000	298,966	0	2	0	0	4.560	4.563	MON.	417	2,424	10/08/2024	11/20/2028.
29374M-AD-0.	EFF 244 A4 - ABS.			4	1.A FE.	1,154,888	98.7439	1,139,504	1,154,000	1,154,845	0	(43)	0	0	4.700	4.697	MON.	1,657	9,642	10/09/2024	06/20/2031.
29375J-AC-8.	EFF 2022-1 A3 - ABS.			4	1.A FE.	625,966	98.8326	618,692	626,000	625,991	0	13	0	0	3.270	3.294	MON.	625	20,470	03/23/2022	01/20/2028.
29375P-AB-6.	EFF 241 A2 - ABS.			4	1.A FE.	367,320	100.6863	369,893	367,371	367,326	0	6	0	0	5.230	0.002	MON.	587	17,079	01/23/2024	03/20/2030.
293750-AD-0.	EFF 243 A4 - ABS.			4	1.A FE.	240,997	100.3301	241,796	241,000	240,997	0	0	0	0	5.060	5.114	MON.	373	4,946	07/16/2024	03/20/2031.
33834W-AG-7.	MORGN 2019-4 DR - CDO.	.C.		4, 5	1.C FE.	750,000	100.2155	751,616	750,000	750,000	0	0	0	0	8.529	8.618	JAJ0.	12,794	70,703	01/15/2021	04/22/2030.
33835A-AY-5.	MORGN 206RR 1R2 - CDO.	.C.		4, 5	1.A FE.	2,500,000	100.2000	2,505,000	2,500,000	2,500,000	0	0	0	0	5.723	5.815	JAJ0.	18,681	0	11/05/2024	10/23/2034.
33883P-AQ-0.	FLAT 21R A1R - CDO.	.C.		4, 5	1.A FE.	2,500,000	100.2505	2,506,262	2,500,000	2,500,000	0	0	0	0							

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	For e i g n	Bond CHAR	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
37148E-AN-4	GNRT 8RR A1R - CDO	C		4.5	1 A FE	1,750,000	100.0560	1,750,980	1,750,000	1,750,000	0	0	0	0	0.000	0.000	JAJ0	12,545	0	11/04/2024	01/20/2038
37149H-AL-0	GNRT 11 A1R - CDO	C		4.5	1 A FE	1,400,000	100.7081	1,409,913	1,400,000	1,400,000	0	0	0	0	5.968	6.094	JAJ0	22,512	0	09/06/2024	10/20/2037
38014A-AD-3	GMCAR 2024-4 A3 - ABS	C		4	1 A FE	661,873	99.5698	659,152	662,000	661,882	0	9	0	0	4.400	4.316	MON	1,214	5,016	10/08/2024	08/16/2029
38138B-AL-4	GLM 3 C - CDO	C		4.5	1 F FE	1,003,200	100.1352	1,001,352	1,000,000	1,002,402	0	(798)	0	0	6.779	6.737	JAJ0	13,558	37,739	06/14/2024	04/22/2030
38138B-AN-0	GLM 3 D - CDO	C		4.5	2 C FE	1,000,000	100.0586	1,000,586	1,000,000	1,000,000	0	0	0	0	7.729	7.804	JAJ0	15,458	86,116	04/26/2018	04/22/2030
38180H-AC-8	GCBSL 62R BR - CDO	C		4.5	1 C FE	2,000,000	100.0776	2,001,552	2,000,000	2,000,000	0	0	0	0	6.441	6.458	JAJ0	35,427	0	09/05/2024	10/15/2037
38237B-AA-8	GOOD 2024-1 A - ABS			4	1 F FE	379,229	97.3854	369,416	379,334	379,856	0	627	0	0	6.250	6.316	MON	724	12,381	05/15/2024	06/20/2057
38237C-AA-6	GOOD 2023-3 A - ABS			4	1 F FE	635,228	99.9215	637,351	637,852	635,227	0	(8)	0	0	6.500	6.663	MON	1,267	41,460	08/02/2023	07/20/2055
38237G-AA-7	GOOD 2021-4 A - ABS			4	1 F FE	2,364,451	76.5998	1,715,378	2,239,404	2,237,653	0	70	0	0	1.930	1.947	MON	1,321	43,250	08/11/2021	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS			4	1 F FE	304,667	78.9012	240,421	304,712	304,712	0	0	0	0	2.310	2.321	MON	215	7,039	10/21/2021	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS			4	1 F FE	277,455	82.4071	228,697	277,521	277,521	0	0	0	0	2.700	2.715	MON	229	7,493	01/24/2022	01/20/2049
38237K-AA-8	GOOD 2022-2 A - ABS			4	1 F FE	326,673	89.6093	296,664	331,064	326,746	0	(47)	0	0	4.000	4.222	MON	405	13,243	04/13/2022	04/20/2049
38237T-AA-9	GOOD 2022-3 A - ABS			4	1 F FE	292,685	92.0411	269,504	292,808	292,674	0	(13)	0	0	4.950	5.009	MON	443	14,486	07/12/2022	07/20/2049
39729R-AB-4	GRNPK 1 A2 - CDO			4.5	1 A FE	516,179	100.1001	516,076	515,560	515,706	0	(76)	0	0	5.928	5.929	JAJ0	6,621	34,532	09/28/2021	04/15/2031
42806M-AE-9	HERTZ 2021-2 A - ABS			4	1 A FE	825,814	93.8640	844,776	900,000	842,003	0	16,182	0	0	1.680	1.497	MON	252	9,520	05/28/2024	12/27/2027
42806M-AH-2	HERTZ 2021-2 D - ABS			4	3 B FE	3,267,479	93.1194	3,368,594	3,617,500	3,353,379	0	85,901	0	0	4.340	8.494	MON	2,617	117,750	04/10/2024	12/27/2027
42806M-AN-9	HERTZ 222 A - ABS			4	1 A FE	1,474,791	93.6704	1,498,727	1,600,000	1,497,449	0	22,568	0	0	2.330	5.126	MON	621	23,688	05/28/2024	06/26/2028
437918-AC-9	HAROT 2024-1 A3 - ABS			4	1 A FE	2,046,911	101.0331	2,068,147	2,047,000	2,046,935	0	24	0	0	5.210	5.269	MON	4,740	69,322	02/13/2024	08/15/2028
44148H-AA-1	HWIRE 231 A2 - ABS			4	1 F FE	3,020,000	100.4637	3,034,004	3,020,000	3,020,000	0	0	0	0	5.687	5.755	MON	5,248	171,747	05/16/2023	05/20/2053
44148J-AH-2	HWIRE 241 A2 - ABS			4	1 F FE	857,000	100.6064	862,197	857,000	857,000	0	0	0	0	5.893	5.894	MON	1,543	27,917	05/22/2024	06/22/2054
448976-AD-2	HART 2024-C A3 - ABS			4	1 A FE	497,964	99.5843	495,930	498,000	497,966	0	3	0	0	4.410	4.454	MON	976	3,599	10/08/2024	05/15/2029
44933W-AA-7	ICG 2015-2R A1 - CDO	C		4.5	1 A FE	736,914	100.1360	737,917	736,914	736,914	0	0	0	0	6.279	6.328	JAJ0	9,897	52,160	02/11/2022	01/18/2033
46651N-AA-2	JOLAR 2019-1 A - ABS	C		2	1 G FE	585,971	98.1194	574,952	585,972	585,972	0	0	0	0	3.967	3.933	MON	1,033	23,245	05/17/2019	04/15/2044
47048X-AN-2	JTWN XIV A1R - CDO			4.5	1 A FE	1,875,914	100.1362	1,877,553	1,875,000	1,875,196	0	(718)	0	0	6.079	6.125	JAJ0	22,796	72,899	05/28/2024	10/20/2034
50184N-AP-7	LCM XV CR - CDO			4.5	1 A FE	1,000,000	100.2866	1,002,866	1,000,000	1,000,000	0	0	0	0	7.279	7.344	JAJ0	14,558	81,528	05/11/2017	07/22/2030
50543L-AA-0	LAFI 2016 A1 - ABS	C		1	3 A FE	583,503	97.0275	666,720	687,146	592,437	0	5,570	0	0	6.300	4.040	MON	30,860	29,547	05/25/2023	01/15/2042
51507K-AB-2	LFT 2020-2 B - ABS			4	1 F FE	179,940	94.5507	170,191	180,000	179,975	0	8	0	0	3.540	3.543	MON	195	6,372	10/21/2020	04/21/2031
51507K-AC-0	LFT 2020-2 C - ABS			4	2 A FE	244,982	95.6759	234,406	245,000	244,993	0	2	0	0	4.300	4.301	MON	322	10,535	10/21/2020	04/21/2031
52113A-AA-0	LCM 42 A1 - CDO			4.5	1 A FE	1,755,250	100.0240	1,750,421	1,750,000	1,755,241	0	(9)	0	0	5.733	5.719	JAJ0	3,623	0	12/23/2024	01/15/2038
52590A-AA-2	LFT 242 A - ABS			4	1 A FE	1,014,730	98.1519	996,242	1,015,000	1,014,739	0	9	0	0	4.470	4.473	MON	1,386	9,074	10/01/2024	02/21/2034
52590A-AC-8	LFT 242 C - ABS			4	1 G FE	110,958	96.9274	107,589	111,000	110,959	0	1	0	0	5.250	5.255	MON	178	1,166	10/01/2024	02/21/2034
52590A-AD-6	LFT 242 D - ABS			4	2 C FE	108,957	97.4867	106,261	109,000	108,959	0	1	0	0	5.690	5.695	MON	190	1,240	10/01/2024	02/21/2034
52607M-AA-7	LFT 2021-1 A - ABS			4	1 C FE	819,852	94.0492	771,203	820,000	819,920	0	9	0	0	1.900	1.919	MON	476	15,580	05/19/2021	11/20/2031
55820C-AL-9	MDPK 29 D - CDO	C		4.5	2 C FE	2,943,180	100.0699	3,302,305	3,300,000	3,048,874	0	50,423	0	0	7.894	10.433	JAJ0	54,271	288,076	10/26/2022	10/18/2030
55820C-AN-5	MDPK XXIX AR - CDO	C		4.5	1 A FE	867,662	100.1154	867,796	866,796	867,435	0	(227)	0	0	5.812	6.422	JAJ0	10,496	14,308	09/26/2024	10/18/2030
55820L-AS-4	ATRM 44RR D1R - CDO	C		4.5	2 C FE	750,000	101.9557	764,668	750,000	750,000	0	7,947	0	0	7.947	8.022	JAJ0	12,749	17,357	06/20/2024	07/16/2037
55820Y-AE-7	MDPK XXVII C - CDO			4.5	2 C FE	1,000,000	100.2475	1,002,475	1,000,000	1,000,000	0	0	0	0	7.479	7.550	JAJ0	14,958	83,567	01/25/2018	04/22/2030
55821C-AA-2	ATRM 40R AR2 - CDO	C		4.5	1 A FE	865,725	100.1919	867,386	865,725	865,725	0	0	0	0	5.766	5.700	FMAN	4,575	57,640	02/12/2021	05/28/2030
55822E-AQ-2	MDPK 59R CR - CDO	C		4.5	1 E FE	1,562,225	100.9755	1,565,120	1,550,000	1,560,286	0	(1,939)	0	0	6.882	6.592	JAJ0	22,224	45,824	06/14/2024	04/20/2037
56564R-AA-8	MAPSL 2018-1 A - ABS	C		2	1 F FE	109,455	99.4451	108,852	109,459	109,459	0	1	0	0	4.212	4.250	MON	205	4,610	04/26/2018	05/15/2043
567928-AD-8	MFIT 24A D - ABS			4	2 C FE																

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code																				
63942A-AC-0.	NAVSL 2020-I B - ABS			4.	1 C FE	239,852	86.8907	208,538	240,000	239,900	0	12	0	0	2,950	2,974	MON	315	7,080	12/01/2020	04/15/2069	
63942C-AA-0.	NAVSL 2021-D A - ABS			4.	1 A FE	419,008	98.7550	413,792	419,008	418,132	0	(327)	0	0	5,760	5,886	MON	1,073	27,433	05/14/2021	04/15/2060	
63942C-AB-8.	NAVSL 2021-D B - ABS			4.	1 D FE	239,055	87.2571	208,612	239,077	239,057	0	(6)	0	0	2,610	2,626	MON	277	6,240	05/14/2021	04/15/2060	
63942C-AC-6.	NAVSL 2021-D C - ABS			4.	1 F FE	1,549,812	90.9494	1,409,715	1,550,000	1,549,884	0	23	0	0	3,480	3,507	MON	2,397	53,940	05/14/2021	04/15/2060	
63942C-AD-4.	NAVSL 2021-D D - ABS			4.	2 B FE	641,562	92.1225	608,008	660,000	649,595	0	2,830	0	0	4,000	4,554	MON	1,173	26,400	05/14/2021	04/15/2060	
63942E-AA-6.	NAVSL 2021-E A - ABS			4.	1 A FE	1,539,307	87.9988	1,354,869	1,539,645	1,539,161	0	61	0	0	0,970	0,983	MON	664	14,935	07/19/2021	12/16/2069	
63942G-AA-1.	NAVSL 2021-F A - ABS			4.	1 A FE	1,607,866	87.3553	1,404,814	1,608,161	1,607,799	0	40	0	0	1,110	1,120	MON	793	17,851	09/21/2021	02/18/2070	
63942K-AA-2.	NAVSL 2021-G A - ABS			4.	1 A FE	307,240	88.3861	271,968	307,704	307,201	0	62	0	0	1,580	1,637	MON	216	4,862	11/17/2021	04/15/2070	
63942M-AA-8.	NAVSL 2022-A A - ABS			4.	1 A FE	1,203,794	89.6674	1,079,431	1,203,816	1,203,803	0	1	0	0	2,230	2,241	MON	1,193	26,845	02/01/2022	07/15/2070	
64034Y-AB-7.	NSLT 2021-D AFX - ABS			4.	1 A FE	798,557	92.9649	742,434	798,617	798,454	0	4	0	0	1,630	1,644	MON	398	13,017	10/21/2021	04/20/2062	
64034Y-AC-5.	NSLT 2021-D B - ABS			4.	1 C FE	225,682	84.7174	228,737	270,000	234,100	0	4,512	0	0	2,900	5,438	MON	239	7,830	01/06/2023	04/20/2062	
64035D-AD-8.	NSLT 21A AP2 - ABS			4.	1 A FE	304,157	90.0025	274,069	304,513	304,291	0	45	0	0	1,360	1,390	MON	127	4,141	05/13/2021	04/20/2062	
64035G-AB-5.	NSLT 2021-C AFX - ABS			4.	1 A FE	226,881	91.7913	208,320	226,949	226,906	0	9	0	0	1,320	1,331	MON	92	2,996	08/12/2021	04/20/2062	
64035G-AC-3.	NSLT 2021-C B - ABS			4.	1 C FE	84,050	85.9505	89,050	103,606	87,601	0	1,863	0	0	2,530	5,330	MON	80	2,621	01/06/2023	04/20/2062	
64130H-AY-7.	NEUB 24 CR2 - CDO	C	4,5		1 F FE	487,500	100.4121	489,509	487,500	487,500	0	0	0	0	6,717	6,681	JAJO	6,549	5,950	08/08/2024	10/19/2038	
64132M-AS-7.	NEUB 30 BR - CDO	C	4,5		1 C FE	310,304	100.1206	310,374	310,000	310,262	0	(41)	0	0	6,279	6,301	JAJO	3,893	5,441	09/12/2024	01/21/2031	
64133C-AQ-2.	NEUB 35R CR - CDO	C	4,5		1 F FE	450,000	100.2689	451,210	450,000	450,000	0	0	0	0	6,917	6,978	JAJO	6,415	17,581	02/15/2024	01/19/2033	
64134A-AG-7.	NEUB 43 D - CDO	C	4,5		2 C FE	250,625	100.5451	251,363	250,000	250,622	0	(3)	0	0	8,009	8,043	JAJO	4,227	0	10/29/2024	07/17/2035	
67092D-BK-4.	OCF 2015-10 CR3 - CDO	C	4,5		1 F FE	1,000,000	99.7500	997,500	1,000,000	1,000,000	0	0	0	0	6,224	6,313	JAJO	2,075	0	12/04/2024	01/26/2038	
67092R-BC-1.	OCF 1612R3 B1R - CDO		4,5		1 B FE	500,000	99.8152	499,076	500,000	500,000	0	0	0	0	0,000	0,000	JAJO	6,575	0	09/16/2024	10/19/2037	
67097L-AV-8.	OCF 1713RR AR2 - CDO		4,5		1 A FE	1,942,000	100.1003	1,943,948	1,942,000	1,942,000	0	0	0	0	5,861	5,944	JAJO	11,382	0	11/05/2024	11/26/2037	
67097Q-AY-1.	OCF 1714R D1R - CDO		4,5		2 B FE	1,000,000	101.4432	1,014,432	1,000,000	1,000,000	0	0	0	0	7,841	7,951	JAJO	31,799	0	07/19/2024	07/20/2037	
671078-AW-3.	OCPCLO-2018RR-1R2 - CDO	C	4,5		1 A FE	1,040,000	100.1804	1,041,876	1,040,000	1,040,000	0	0	0	0	6,604	6,697	JAJO	25,564	0	07/30/2024	07/20/2037	
67107K-BD-7.	OCF 147RR B1R - CDO	C	4,5		1 C FE	981,250	100.2687	1,002,687	1,000,000	993,599	0	1,206	0	0	7,129	7,513	JAJO	14,475	79,999	10/21/2019	07/20/2029	
67109U-AW-2.	OZLM XI BR - CDO		4,5		1 A FE	1,500,000	100.2893	1,504,340	1,500,000	1,500,000	0	0	0	0	7,151	7,219	JAJO	18,771	120,241	08/08/2017	10/30/2030	
67113G-BA-4.	OAKC 5R CR - CDO	C	4,5		1 F FE	300,000	99.7533	299,260	300,000	300,000	0	0	0	0	6,532	6,625	JAJO	4,083	0	09/30/2024	10/19/2037	
67115L-AJ-3.	OAKC 16R AR - CDO	C	4,5		1 A FE	1,500,000	100.2503	1,503,755	1,500,000	1,500,000	0	0	0	0	5,982	6,019	JAJO	18,695	6,200	08/30/2024	10/19/2037	
67402F-AJ-8.	OAKCL 2020-1 AR - CDO	C	4,5		1 A FE	1,001,800	100.1525	1,001,525	1,000,000	1,001,716	0	(84)	0	0	6,068	6,042	JAJO	13,146	0	10/21/2024	07/17/2034	
67515E-AR-7.	OCTR V ARR - CDO	C	4,5		1 A FE	1,133,601	100.1457	1,136,757	1,135,103	1,132,930	0	(354)	0	0	6,198	6,432	JAJO	15,242	79,792	08/14/2023	10/14/2031	
67570A-AJ-5.	OCF 2024-31 C - CDO	C	4,5		1 E FE	250,000	101.1297	252,824	250,000	250,000	0	0	0	0	7,017	7,053	JAJO	3,509	0	04/29/2024	04/20/2037	
67578J-AA-7.	OCT51 51 A - CDO	C	4,5		1 A FE	1,020,000	100.1060	1,021,082	1,020,000	1,020,000	0	0	0	0	6,029	6,787	JAJO	12,299	70,161	04/16/2021	07/20/2034	
67590Q-BK-2.	OCT21 XXI AAR - CDO		4,5		1 A FE	652,956	100.1263	652,723	651,900	652,719	0	(237)	0	0	5,778	6,513	FMAN	5,023	43,358	01/22/2024	02/14/2031	
67590R-BA-2.	OCTLF 1409R B1R - CDO		4,5		1 C FE	231,875	100.2452	250,613	250,000	238,994	0	3,490	0	0	6,447	9,253	FMAN	1,970	18,301	09/30/2022	11/18/2031	
67591U-AC-1.	OCT36 36 A1 - CDO		4,5		1 A FE	613,974	100.1122	618,062	617,370	616,329	0	429	0	0	5,888	6,797	JAJO	7,875	41,600	11/14/2018	04/15/2031	
67706H-CC-0.	OHALF 131RRR D1R - CDO		4,5		2 C FE	1,000,000	100.8101	1,008,101	1,000,000	1,000,000	0	0	0	0	7,926	8,004	JAJO	15,412	37,024	04/23/2024	04/23/2037	
67706X-AW-3.	OAKC XIV CR - CDO		4,5		1 F FE	1,150,000	101.0683	1,162,286	1,150,000	1,150,000	0	0	0	0	7,164	7,412	JAJO	34,785	0	06/21/2024	07/21/2037	
68267E-AA-2.	ODART 2019-1 A - ABS		4		1 A FE	693,214	99.4508	710,350	714,273	705,565	0	6,789	0	0	3,630	5,933	MON	1,224	25,928	08/14/2023	09/14/2027	
68267H-AA-5.	OMFIT 2022-S1 A - ABS		4		1 A FE	2,707,537	99.3644	2,690,787	2,708,000	2,707,852	0	125	0	0	4,130	4,170	MON	5,281	111,840	04/21/2022	05/14/2035	
68269G-AB-5.	OMFIT 2020-2 B - ABS		4		1 C FE	219,883	92.2825	203,022	220,000	219,953	0	16	0	0</								

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation 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
69689A-BQ-2.	PLMRS 2015-1 CR4 - CDO		C	4.5	2.C FE	2,000,000	100.1228	2,002,456	2,000,000	2,000,000	0	0	0	0	7.632	7.903	FMAN	17,383	170,691	05/24/2021	05/22/2034
69690E-AE-9.	PSLF-243-B - CDO		C	4.5	1.F FE	1,000,000	100.3677	1,003,677	1,000,000	1,000,000	0	0	0	0	6.422	6.512	FMAN	9,633	28,834	05/03/2024	08/09/2032
69703R-AE-5.	PSTAT 242 B - CDO		C	4.5	1.F FE	1,000,000	99.7433	997,433	1,000,000	1,000,000	0	0	0	0	0.000	0.000	JAJO	15,324	0	10/30/2024	01/17/2033
72133C-AC-6.	PIPK 8 B - CDO		C	4.5	1.C FE	500,575	100.1355	500,677	500,000	499,745	0	(556)	0	0	6.629	6.704	JAJO	6,629	37,451	10/26/2021	07/20/2034
72353P-AA-4.	PION 1 A - ABS		C	4	2.C FE	791,621	95.8240	758,567	791,626	791,857	0	(152)	0	0	3.967	3.979	MON	1,396	31,404	05/23/2019	06/15/2044
742855-AA-7.	PRDGY 2021-1 A - ABS		C	4.5	1.C FE	62,211	100.0842	62,263	62,211	62,174	0	52	0	0	5.702	6.048	MON	60	4,136	07/12/2021	07/25/2051
74989N-AA-7.	RRAM 28 A1R - CDO		C	4.5	1.A FE	415,000	100.4722	416,960	415,000	415,000	0	0	0	0	6.206	6.253	JAJO	5,580	17,596	02/12/2024	04/15/2037
75000H-BA-1.	RRAM 24RR AR2 - CDO		C	4.5	1.A FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.667	5.749	JAJO	3,542	0	11/26/2024	01/15/2037
75458J-AA-5.	RAYCSC 2022 A1 - ABS			4	1.A FE	327,503	91.1250	298,437	327,503	327,503	0	0	0	0	2.307	2.307	JD	630	7,555	02/04/2022	12/01/2032
75889H-AN-0.	REG24 24R AR - CDO		C	4.5	1.A FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.647	5.672	JAJO	1,961	0	12/20/2024	01/20/2038
75889H-AU-4.	REG24 24R D1R - CDO		C	4.5	2.C FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	7.127	7.174	JAJO	495	0	12/20/2024	01/20/2038
758983-AC-4.	RMIT 241 C - ABS			4	1.G FE	134,996	101.2816	136,730	135,000	134,997	0	1	0	0	6.770	(23.092)	MON	406	4,621	06/07/2024	07/15/2036
758983-AD-2.	RMIT 241 D - ABS			4	2.C FE	437,930	103.2537	440,893	427,000	437,297	0	(632)	0	0	7.460	(199.388)	MON	1,416	3,771	12/19/2024	07/15/2036
75907A-AA-1.	RMIT 242 A - ABS			4	1.A FE	225,973	100.1384	226,313	226,000	225,973	0	0	0	0	5.110	5.112	MON	481	642	11/18/2024	12/15/2033
75907A-AD-5.	RMIT 242 D - ABS			4	2.C FE	200,424	100.1479	200,296	200,000	200,419	0	(4)	0	0	6.330	6.266	MON	563	352	12/16/2024	12/15/2033
75907D-AA-5.	RMIT 221 A - ABS			4	1.B FE	642,235	98.6796	633,523	642,000	642,051	0	(32)	0	0	3.070	3.078	MON	876	19,709	02/22/2022	03/15/2032
75907D-AC-1.	RMIT 221 C - ABS			4	2.C FE	199,954	96.7363	193,473	200,000	199,977	0	10	0	0	4.460	(25.401)	MON	2,626	8,920	02/16/2022	03/15/2032
75907U-AA-7.	RMIT 2021-2 A - ABS			4	1.D FE	205,984	93.1064	191,799	206,000	205,993	0	3	0	0	1.900	1.912	MON	174	3,914	07/14/2021	08/15/2033
75907U-AB-5.	RMIT 2021-2 B - ABS			4	1.G FE	99,949	89.6857	89,686	100,000	99,978	0	12	0	0	2.350	2.372	MON	104	2,350	07/14/2021	08/15/2033
75907U-AC-3.	RMIT 2021-2 C - ABS			4	2.C FE	127,999	90.7265	116,130	128,000	127,999	0	0	0	0	3.230	(14.998)	MON	184	4,134	07/14/2021	08/15/2033
75907V-AC-1.	RMIT 211 C - ABS			4	2.B FE	119,975	95.1738	114,209	120,000	119,986	0	2	0	0	3.040	3.042	MON	162	3,648	02/08/2021	03/17/2031
77341D-AA-5.	ROCKT 2017-3 A - CDO		C	4.5	1.A FE	116,635	100.1392	116,762	116,600	116,559	0	(104)	0	0	6.069	6.159	JAJO	1,415	8,068	04/22/2021	10/21/2030
77341D-AJ-6.	ROCKT 2017-3 D - CDO		C	4.5	2.B FE	1,000,000	100.1946	1,001,946	1,000,000	1,000,000	0	0	0	0	7.529	8.401	JAJO	15,058	84,077	11/14/2017	10/21/2030
77342K-AA-8.	ROCKT 182 A - CDO			4.5	1.A FE	1,583,571	100.1620	1,587,724	1,585,156	1,582,850	0	(1,529)	0	0	6.039	6.191	JAJO	19,146	109,197	11/08/2018	10/20/2031
77342K-AC-4.	ROCKT 182 B - CDO			4.5	1.B FE	408,770	100.1506	410,618	410,000	408,841	0	(177)	0	0	6.679	6.843	JAJO	5,477	30,919	07/11/2019	10/20/2031
78433L-AD-8.	EIX 2022-A A1 - ABS			4	1.A FE	158,834	94.3734	149,903	158,840	158,840	0	0	0	0	1.977	1.977	MN	401	3,140	02/08/2022	11/15/2030
78448Y-AE-1.	SMB 2021-A C - ABS			4	1.F FE	790,404	84.9650	661,514	778,573	789,166	0	(186)	0	0	2.990	2.809	MON	1,035	23,279	09/30/2021	01/15/2053
78449C-AA-6.	SMB 22C A1A - ABS			4	1.A FE	749,618	98.2697	736,660	749,631	749,618	0	0	0	0	4.480	0.000	MON	1,493	33,583	08/02/2022	05/16/2050
78449M-AA-4.	SMB 2021-D A1A - ABS			4	1.A FE	811,825	91.9627	746,611	811,863	811,836	0	5	0	0	1.340	1.345	MON	484	10,879	08/10/2021	03/17/2053
78449M-AC-0.	SMB 2021-D B - ABS			4	1.C FE	399,663	84.2431	336,973	400,000	399,769	0	32	0	0	2.310	2.330	MON	411	9,240	08/10/2021	03/17/2053
78449T-AB-7.	SMB 2019-A A2A - ABS			4	1.A FE	107,329	98.0873	105,309	107,363	107,387	0	(3)	0	0	3.440	3.448	MON	164	3,693	03/05/2019	07/15/2036
78449U-AB-4.	SMB 2020-A A2A - ABS			4	1.A FE	754,264	95.1322	759,537	798,402	761,486	0	9,635	0	0	2.230	4.788	MON	791	17,804	05/25/2023	09/15/2037
78450F-AA-5.	SMB 2022-A APT - ABS			4	1.A FE	630,937	92.0131	584,120	634,822	631,774	0	387	0	0	2.850	2.999	MON	804	18,092	03/08/2022	11/16/2054
78450M-AA-0.	SMB 2021-E A1A - ABS			4	1.A FE	838,020	92.2600	773,190	838,055	838,030	0	3	0	0	1.680	1.687	MON	626	14,079	11/02/2021	02/15/2051
78450X-AA-6.	SMB 24E A1A - ABS			4	1.A FE	2,815,353	98.8570	2,784,266	2,816,458	2,815,433	0	79	0	0	5.090	5.154	MON	18,452	48,184	08/07/2024	10/16/2056
799928-AL-0.	SAND 3 D1 - CDO		C	4.5	2.B FE	1,500,000	101.2596	1,518,895	1,500,000	1,500,000	0	0	0	0	8.476	8.489	JAJO	24,015	56,067	04/19/2024	04/27/2037
800130-AS-5.	SAND 4 B1R - CDO		C	4.5	1.C FE	2,000,000	100.4718	2,009,436	2,000,000	2,000,000	0	0	0	0	6.477	6.681	JAJO	28,068	6,678	09/25/2024	01/01/2034
82671E-AE-5.	SPEAK 7R BR - CDO		C	4.5	1.C FE	2,380,000	99.8194	2,375,701	2,380,000	2,380,000	0	0	0	0	6.459	6.551	JAJO	41,419	0	09/13/2024	10/20/2037
83012H-AG-9.	SIXST XVII I D - CDO		C	4.5	2.C FE	221,850	100.0003	255,001	255,000	227,012	0	2,339	0	0	7.779	10.134	JAJO	3,967	22,089	10/26/2022	04/20/2034
83012Q-AA-2.	SIXST XX A1 - CDO		C	4.5	1.A FE	800,000	100.1060	800,848													

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
87250A-AN-1	TICP XIII CR - CDO	.C		4,5	1 F FE	1,004,500	100.1342	1,001,342	1,000,000	1,001,876	.0	(237)	0	.0	7.018	7.038	JAJO	15,205	78,031	06/15/2021	04/17/2034
88240T-AA-9	ERCOTT 2022 A1 - ABS			4	1 A FE	1,020,848	97.0093	990,332	1,020,862	1,021,106	.0	(23)	0	.0	4.265	4.259	FA	18,142	43,540	06/08/2022	08/01/2036
88240T-AB-7	ERCOTT 2022 A2 - ABS			4	1 A FE	2,010,500	96.4325	1,928,649	2,000,000	2,010,518	.0	18	0	.0	4.966	4.912	FA	41,383	.0	12/10/2024	02/01/2044
88240T-AC-5	ERCOTT 2022 A3 - ABS			4	1 A FE	1,481,550	94.7438	1,421,156	1,500,000	1,481,620	.0	70	0	.0	5.057	5.157	FA	31,606	.0	12/10/2024	08/01/2048
89179X-AL-9	TPAT 2021-SL1 A2 - ABS			4,5	1 A FE	612,720	99.9865	612,638	612,720	610,746	.0	(327)	0	.0	5.185	5.432	MON	1,059	37,436	08/09/2021	11/21/2061
89239T-AE-2	TAOT 2024-D A4 - ABS			4	1 A FE	413,889	99.1484	410,474	414,000	413,894	.0	5	0	.0	4.430	4.519	MON	815	2,955	10/10/2024	04/15/2030
89531F-BC-0	TREST 171RR BRR - CDO	.C		4,5	1 C FE	500,000	100.3108	501,554	500,000	500,000	.0	0	0	.0	6.376	6.428	JAJO	6,022	9,650	06/11/2024	07/27/2037
89624N-AN-8	CAVU 211R BR - CDO	.C		4,5	1 C FE	1,000,000	100.3241	1,003,241	1,000,000	1,000,000	.0	0	0	.0	6.426	6.480	JAJO	12,496	18,101	07/01/2024	07/23/2037
89624N-AQ-1	CAVU 211R CR - CDO	.C		4,5	1 F FE	1,000,000	100.5132	1,005,132	1,000,000	1,000,000	.0	0	0	.0	6.726	6.783	JAJO	13,079	18,868	07/01/2024	07/23/2037
89625B-AJ-2	CAVU 222 D - CDO	.C		4,5	2 C FE	482,500	100.4770	502,385	500,000	484,947	.0	340	0	.0	10.737	11.559	JAJO	10,737	58,392	11/14/2022	01/20/2036
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER.			1	3 B FE	313,817	99.3933	308,316	310,198	308,316	10,721	(195)	0	.0	4.625	4.546	JD	1,116	14,347	11/01/2013	12/03/2026
909319-AA-3	TRUST 2013			1	1 F FE	197,023	99.4842	200,317	201,356	198,993	.0	1,970	0	.0	4.300	6.276	FA	3,271	4,329	05/28/2024	08/15/2025
90931E-AA-2	UAL A - ABS			1	2 A FE	439,629	92.9400	380,216	409,098	427,682	.0	(2,001)	0	.0	4.550	3.554	FA	6,515	18,614	07/30/2019	02/25/2033
90932L-AJ-6	UNITED AIRLINES INC - ABS			1	1 F FE	1,222,071	100.9498	1,233,678	1,222,071	1,222,071	.0	0	0	.0	5.800	5.800	JJ	32,684	75,802	06/12/2023	07/15/2037
	UNITED AIRLINES 2019-2 PASS THROUGH TRUS.			1	2 B FE	657,876	91.5252	710,678	776,483	689,159	.0	19,762	0	.0	2.900	7.177	MN	3,753	22,518	05/05/2023	11/01/2029
92330E-AP-2	VENTR 19RR ARR - CDO			4,5	1 A FE	459,878	100.1639	459,533	458,781	459,783	.0	(95)	0	.0	6.178	6.021	JAJO	6,141	15,944	05/28/2024	01/15/2032
92331E-AF-3	VENTR XXIX AR - CDO	.C		4,5	1 A FE	1,056,748	100.1685	1,058,529	1,056,748	1,056,748	.0	0	0	.0	5.775	5.776	FMAN	7,968	70,191	02/24/2021	09/07/2030
92331L-BC-3	VENTR 27R AR - CDO			4,5	1 A FE	1,381,534	100.1497	1,383,602	1,381,534	1,381,534	.0	0	0	.0	5.929	5.952	JAJO	16,382	93,621	02/04/2021	07/22/2030
92331M-AE-8	VENTR 26R AR - CDO	.C		4,5	1 A FE	133,192	100.1000	133,325	133,192	133,192	.0	0	0	.0	5.979	6.053	JAJO	1,593	9,094	01/12/2021	01/20/2029
92332N-AS-4	VENTR 38R A1R - CDO	.C		4,5	1 A FE	2,400,000	100.1859	2,404,461	2,400,000	2,400,000	.0	0	0	.0	6.011	6.061	JAJO	25,245	164,570	11/05/2021	07/30/2032
92348K-DJ-9	VZMT 247 A - ABS			4	1 A FE	2,208,386	97.9480	2,163,672	2,209,000	2,208,415	.0	29	0	.0	4.350	4.396	MON	2,936	24,557	09/09/2024	08/20/2032
92348K-DM-2	VZMT 2024-8 A1A - ABS			4	1 A FE	1,211,727	99.9370	1,211,236	1,212,000	1,211,729	.0	3	0	.0	4.620	4.673	MON	1,711	3,733	11/18/2024	11/20/2030
92917J-AA-5	VOYA 2018-2 A1 - CDO			4,5	1 A FE	577,803	100.0779	588,583	578,903	578,273	.0	337	0	.0	5.918	6.059	JAJO	7,541	40,459	11/16/2023	07/15/2031
92917N-AW-8	VOYA 191RR A1R - CDO	.C		4,5	1 A FE	908,000	100.2311	910,098	908,000	908,000	.0	0	0	.0	6.026	5.980	JAJO	11,855	.0	09/27/2024	10/15/2037
92970Q-AE-5	WFCIT 2024-2 A - ABS			4	1 A FE	1,046,844	99.3723	1,040,428	1,047,000	1,046,851	.0	7	0	.0	4.290	4.334	MON	1,996	6,363	10/17/2024	10/15/2029
94354K-AA-8	WAAV 2019-1 A - ABS			4	1 F FE	563,997	93.6317	528,103	564,022	563,963	.0	18	0	.0	3.597	3.629	MON	902	20,288	09/30/2019	09/15/2044
97314D-AA-6	WINDR 2016-1K 1R2 - CDO	.C		4,5	1 A FE	751,988	100.0914	750,686	750,000	751,534	.0	(454)	0	.0	6.128	6.095	JAJO	9,957	25,874	05/28/2024	10/16/2034
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					257,780,683	XXX	255,768,420	260,503,816	258,470,511	(299,725)	592,878	0	0	XXX	XXX	XXX	2,102,879	8,993,007	XXX	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					1,612,399,710	XXX	1,553,864,430	1,629,429,174	1,598,434,024	1,887,818	2,756,040	2,408,789	0	XXX	XXX	XXX	16,350,175	62,717,865	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
05971P-AD-0	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	.C		2	3 C FE	1,375,000	99.3750	1,366,406	1,375,000	1,366,406	(8,594)	0	0	.0	8.375	8.375	FMAN	13,115	.0	11/13/2024	12/29/2049
126650-EG-1	CVS HEALTH CORP			2	3 A FE	75,000	97.4637	73,098	75,000	73,098	(1,902)	0	0	.0	6.750	6.750	JD	295	.0	12/03/2024	12/10/2054
126650-EH-9	CVS HEALTH CORP			2	3 A FE	145,000	99.7268	144,604	145,000	144,604	(396)	0	0	.0	7.000	7.001	MS	592	.0	12/03/2024	03/10/2055
225401-AK-4	CREDIT SUISSE GROUP AG	.C		6	FE	7,000	10.0000	20,000	200,000	20,000	(9,299)	7,299	0	.0	7.250	0.000	MS	.0	.0	09/05/2018	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG	.C		6	FE	7,000	10.0000	20,000	200,000	20,000	(2,000)	0	0	.0	6.375	0.000	FA	.0	.0	08/14/2019	12/29/2049
	HARTFORD FINANCIAL SERVICES																				
416515-BC-7	GROUP INC			2,5	2 C FE	252,344	92.3167	247,409	268,000	253,519	.0	127	0	.0	6.910	7.430	FMAN	2,418	18,190	10/21/2024	02/12/2067
44965T-AA-5	ILFC E-CAPITAL TRUST I			1,2,5	2 C FE	389,615	82.2500	610,295	742,000	407,316	.0	8,186	0	.0	6.290	11.707	MJSD	1,167	53,210	10/20/2022	12/21/2065
44965U-AA-2	ILFC E CAPITAL TRUST II			2,5	2 C FE	40,000	83.5000	83,500	100,000	40,421	.0	114	0	.0	6.802	17.094	MJSD	170	7,427	01/13/2020	12/21/2065
48128B-AG-6	JPMORGAN CHASE & CO			2,5	2 B FE	625,225	99.5000	649,735	653,000	625,969	.0	538	0	.0	4.600	4.888	FA	12,516	30,038	08/14/2023	12/31/2049
53418T-BN-8	LINCOLN NATIONAL CORP			2,5	2 C FE	228,781	84.8339	218,871	258,000	229,853	.0	323	0	.0	7.104	8.125	FMAN	2,240	20,781	01/20/2022	05/17/2066
902613-BF-4	UBS GROUP AG	.C		2	3 B FE	275,000	108.2500	297,688	275,000	275,000	.0	0	0	.0	9.250	9.248	MN	3,392	12,719	11/08/2023	12/29/2049
92840M-AC-6	VISTRA CORP			2	4 A FE	936,531	100.3750	928,469	925,000	928,469	8,870	(1,745)	0	.0	7.000	6.535	JD	2,878	79,625	10/09/2024	12/31/2079
65664M-AF-3	MAF GLOBAL SECURITIES LTD	.D		2	3 A FE	956,659	99.7500	957,600	960,000	956,674	.0	15	0	.0	6.375	6.402	MS	17,170	.0	11/20/2024	12/29/2049
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					5,313,156	XXX	5,617,674	6,176,000	5,341,328	(13,321)	14,857	0	0	XXX	XXX	XXX	55,953	221,989	XXX	XXX
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					5,313,156	XXX	5,617,674	6,176,000	5,341,328	(13,321)	14,857	0	0	XXX	XXX	XXX	55,953	221,989	XXX	XXX
Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0																					
46641Q-83-7	JPMORGAN ULTRA-SHORT INC				1 G	54,003,703	50.3700	53,790,123	0	53,790,123	(213,580)	0	0	.0	0.000	0.000	N/A	220,874	210,825	11/27/2024	
1619999999	- Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0					54,003,703	XXX	53,790,123	0	53,790,123	(213,580)	0	0	0	XXX	XXX	XXX	220,874	210,825	XXX	XXX

E10.64

CUSIP Identification	Description	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 Code	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
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
000000-00-0...	Gray Television Inc.			5	4.B FE	72,000	100.0000	75,000	75,000	72,323	0	2,331	0	0	10.580	11.765	MON	0	3,850	05/23/2024	06/04/2029
00216E-AH-2...	TEKNI-PLEX (TRIDENT TPI HLDGS INC)			5	4.B FE	333	100.0000	343	343	336	0	2,965	0	0	9.848	10.667	N/A	0	29	04/25/2023	09/17/2028
07014Q-AN-1...	VR GREAT OUTDOORS GR 3.750%			5	4.A FE	187,864	100.3500	190,672	190,006	188,905	0	498	0	0	0.000	0.183	N/A	0	18,852	03/12/2021	03/06/2028
12768E-AH-9...	CAESARS ENT INC 1L TLB CL			5	3.C FE	173,662	100.0310	173,741	173,688	173,665	0	6	0	0	6.607	6.703	FMAN	0	11,807	01/29/2024	02/06/2031
22164M-AB-3...	COTIVITI 1L TL 2/24 3.25%			5	4.B FE	1,244	100.0000	1,250	1,250	1,244	0	2,284	0	0	7.750	7.945	N/A	0	61	02/27/2024	05/01/2031
25277B-AE-8...	Diamond Sports Group 1st Priority T/L (S			5	5.B GI	9,875	85.0630	8,400	9,875	8,400	1,241	0	0	0	0.000	0.000	N/A	0	1,254	03/09/2022	05/19/2026
37712U-AG-9...	ANCHOR GLASS CONTAINER CORP LOAN TERM			5	5.A FE	233,899	75.0000	223,855	298,473	223,855	(47,335)	27,546	0	0	10.446	20.963	N/A	0	26,782	08/02/2023	12/07/2025
55759V-AB-4...	Madison IAQ LLC Initial Term Loan (eff 6			5	4.B FE	149,046	100.2660	149,626	149,229	149,062	0	16	0	0	3.250	3.331	N/A	0	1,641	09/04/2024	06/16/2028
72431H-AE-0...	CORNERSTONE BUILDING BRANDS, INC. T/L B			5	4.B FE	24,875	100.0000	25,000	25,000	24,886	0	11	0	0	4.500	4.645	N/A	0	25,297	05/03/2024	05/02/2031
76173F-AW-7...	Term Loan B : Reynolds Group			5	4.A FE	6,867	100.2750	6,894	6,875	6,872	0	56	0	0	3.250	3.339	N/A	0	186	06/21/2023	02/05/2026
88037H-AN-4...	TENNECO INC TERM LOAN			5	4.B FE	263,934	96.3280	313,879	325,844	277,161	0	13,126	0	0	5.000	9.742	N/A	0	31,463	12/04/2023	11/17/2028
89841E-AB-1...	ULTI TL B 1L 01/2031			5	4.C FE	238,272	100.6340	245,346	243,800	238,801	0	533	0	0	3.750	4.125	N/A	0	9,189	04/03/2024	01/31/2031
B8AC0A-E5-8...	ACRISURE LLC			5	4.B FE	583,318	99.9690	595,744	595,929	587,628	(31)	2,577	0	0	0.000	0.236	N/A	0	41,135	08/19/2024	11/30/2030
B8AD4F-20-3...	PGIMSFTP BankLoanPositions			5	4.A FE	99,000	100.1250	100,125	100,000	99,000	0	0	0	0	8.764	9.082	N/A	0	544	10/10/2024	10/31/2031
C4000K-AE-4...	Garda World Security T/L B (2/22)			5	4.B FE	204,023	100.1880	204,352	203,968	203,994	(26)	(1)	0	0	9.624	9.754	N/A	0	11,275	01/31/2024	02/12/2029
C8000C-AK-9...	CLARIOS GLOBAL LP			5	4.A FE	146,892	100.3000	148,073	147,630	147,067	0	106	0	0	0.000	0.072	MON	0	11,067	04/20/2023	04/20/2030
LX1959-84-5...	SKILLSOFT US CORP TERM LOAN			5	4.C FE	476,544	86.9860	421,203	484,219	421,203	(30,935)	1,459	0	0	0.000	0.248	N/A	0	46,153	03/25/2022	07/14/2028
LX1963-95-3...	ASURION LLC BANK LOAN			5	4																

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

1.

Line NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:														
1A	1A	\$ 1,630,306,901	1B	\$ 25,718,863	1C	\$ 45,897,213	1D	\$ 64,361,478	1E	\$ 99,394,357	1F	\$ 145,730,540	1G	\$ 265,674,339
1B	2A	\$ 128,898,023	2B	\$ 174,068,964	2C	\$ 154,776,299								
1C	3A	\$ 31,311,846	3B	\$ 45,662,184	3C	\$ 62,539,140								
1D	4A	\$ 58,052,495	4B	\$ 45,118,758	4C	\$ 32,065,984								
1E	5A	\$ 7,946,316	5B	\$ 19,267,146	5C	\$ 2,220,832								
1F	6	\$ 7,585,023												

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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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
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.			
Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
172967-MV-0	CITIGROUP INC.			525,000,000	1,000.00	96.750	507,938	96.750	507,938	455,537	0	18,891	0	39,239	0	0	39,239	0	3 A FE	10/08/2024	
172967-PR-6	CITIGROUP INC.			150,000,000	1,000.00	99.375	149,063	99.375	149,063	150,019	0	0	0	(957)	0	0	(957)	0	3 A FE	12/03/2024	
629377-CU-4	NRG ENERGY INC.			250,000,000	1,000.00	110.375	275,938	110.375	275,938	250,000	0	25,625	0	16,875	0	0	16,875	0	4 B FE	03/02/2023	
92332Y-AF-8	VENTURE GLOBAL LNG INC.			330,000,000	1,000.00	104.375	344,438	104.375	344,438	332,763	0	0	0	11,675	0	0	11,675	0	4 C FE	11/19/2024	
4019999999 - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							1,277,375	XXX	1,277,375	1,188,318	0	44,516	0	66,832	0	0	66,832	0	XXX	XXX	
4109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)							1,277,375	XXX	1,277,375	1,188,318	0	44,516	0	66,832	0	0	66,832	0	XXX	XXX	

1.

Line

NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A \$ 0	2B	\$ 0	2C	\$ 0								
1C	3A \$ 657,000	3B	\$ 0	3C	\$ 0								
1D	4A \$ 0	4B	\$ 275,938	4C	\$ 344,438								
1E	5A \$ 0	5B	\$ 0	5C	\$ 0								
1F	6 \$ 0												

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
000900-10-3...	ADT ORD.			25,628,000	177,089	6,910	177,089	175,225	1,410	4,768	0	2,716	0	2,716	0	08/02/2024	XXX
00737L-10-3...	ADTALEM GLOBAL EDUCATION ORD.			1,043,000	94,757	90,850	94,757	90,926	0	0	0	33,272	0	33,272	0	05/02/2022	XXX
008252-10-8...	AFFILIATED MANAGERS GROUP ORD.			1,457,000	269,428	184,920	269,428	210,419	0	51	0	43,915	0	43,915	0	07/02/2024	XXX
055610-20-1...	BOK FINANCIAL ORD.			1,841,000	195,974	106,450	195,974	154,585	0	4,087	0	38,293	0	38,293	0	05/02/2022	XXX
103304-10-1...	BOYD GAMING ORD.			2,303,000	167,060	72,540	167,060	138,448	372	1,396	0	23,384	0	23,384	0	12/20/2024	XXX
109696-10-4...	BRINK'S ORD.			4,034,000	374,234	92,770	374,234	254,261	0	3,419	0	16,232	0	16,232	0	12/20/2024	XXX
159864-10-7...	CHRLS RIVER LABS ORD.			641,000	118,329	184,600	118,329	137,287	0	0	0	(33,204)	0	(33,204)	0	08/10/2023	XXX
21867A-10-5...	CORE LABORATORIES ORD.			11,447,000	198,148	17,310	198,148	222,988	0	451	0	53,221	53,150	71	0	03/15/2024	XXX
26484T-10-6...	DUN BRADST HLDG ORD.			16,766,000	208,904	12,460	208,904	188,075	0	3,353	0	12,775	0	12,775	0	02/02/2024	XXX
29415F-10-4...	ENVISTA HOLDINGS ORD.			8,071,000	155,690	19,290	155,690	167,850	0	0	0	53,961	77,357	(23,395)	0	12/20/2024	XXX
31847R-10-2...	FIRST AMERICAN FINANCIAL ORD.			5,209,000	325,250	62,440	325,250	306,875	0	9,467	0	(2,214)	0	(2,214)	0	12/21/2024	XXX
368736-10-4...	GENERAC HOLDINGS ORD.			1,341,000	207,922	155,050	207,922	144,752	0	0	0	36,523	0	36,523	0	03/14/2024	XXX
371901-10-9...	GENTEX ORD.			6,171,000	177,293	28,730	177,293	179,461	0	2,684	0	(22,005)	0	(22,005)	0	09/13/2024	XXX
404609-10-9...	HACKETT GROUP ORD.			2,627,000	80,701	30,720	80,701	54,323	289	1,156	0	20,885	0	20,885	0	01/18/2023	XXX
48020Q-10-7...	JONES LANG LASALLE ORD.			1,231,000	311,615	253,140	311,615	191,458	0	0	0	79,116	0	79,116	0	07/11/2023	XXX
489170-10-0...	KENNAMETAL ORD.			9,589,000	230,328	24,020	230,328	249,082	0	7,671	0	(16,973)	0	(16,973)	0	12/08/2023	XXX
49926D-10-9...	KNOWLES ORD.			10,440,000	208,069	19,930	208,069	170,061	0	0	0	37,409	15,439	21,970	0	11/01/2024	XXX
500643-20-0...	KORN FERRY ORD.			2,479,000	167,209	67,450	167,209	117,604	917	3,471	0	20,080	0	20,080	0	05/02/2022	XXX
52110M-10-9...	LAZARD ORD.			5,580,000	287,258	51,480	287,258	186,159	0	11,160	0	92,150	0	92,150	0	05/02/2022	XXX
527064-10-9...	LESLIES ORD.			51,037,000	113,813	2,230	113,813	132,889	0	0	0	(3,884)	191,315	(195,199)	0	08/23/2024	XXX
535219-10-9...	LINDBLAD EXPEDITIONS HOLDINGS ORD.			31,862,000	377,883	11,860	377,883	270,161	0	0	0	21,698	2,004	19,694	0	12/02/2024	XXX
537008-10-4...	LITTELFUSE ORD.			794,000	187,106	235,650	187,106	184,882	0	2,144	0	(25,337)	0	(25,337)	0	05/02/2022	XXX
55303J-10-6...	MGP INGREDIENTS ORD.			2,983,000	117,441	39,370	117,441	141,986	0	0	0	(24,545)	86,186	(110,731)	0	11/13/2024	XXX
558256-10-3...	MADISON SQ GARDN ENRTMT CL A ORD.			4,781,000	170,204	35,600	170,204	121,002	0	0	0	17,587	0	17,587	0	12/20/2024	XXX
55825T-10-3...	MADISON SQUARE GARDEN SPORT CL A ORD.			691,000	155,945	225,680	155,945	112,177	0	0	0	30,300	0	30,300	0	05/02/2022	XXX
55826T-10-2...	SPHERE ENTERTAINMENT CL A ORD.			4,644,000	187,246	40,320	187,246	117,307	0	0	0	22,564	0	22,564	0	12/13/2024	XXX
577081-10-2...	MATTEL ORD.			13,718,000	243,220	17,730	243,220	265,088	0	0	0	(15,776)	0	(15,776)	0	03/13/2023	XXX
596278-10-1...	MIDDLEBY ORD.			1,802,000	244,081	135,450	244,081	263,075	0	0	0	(14,778)	0	(14,778)	0	11/22/2024	XXX
608190-10-4...	MOHAWK INDUSTRIES ORD.			1,296,000	154,392	119,130	154,392	135,021	0	0	0	18,958	0	18,958	0	12/20/2024	XXX
74112D-10-1...	PRESTIGE CONSUMER HEALTHCARE ORD.			3,503,000	273,549	78,090	273,549	195,162	0	0	0	58,198	0	58,198	0	06/07/2024	XXX
76118Y-10-4...	RESIDEO TECHNOLOGIES ORD.			12,192,000	281,026	23,050	281,026	228,482	0	0	0	50,753	0	50,753	0	10/07/2024	XXX
829073-10-5...	SIMPSON MANUF ORD.			400,000	66,332	165,830	66,332	42,017	0	440	0	(12,860)	0	(12,860)	0	05/02/2022	XXX
918790-10-9...	VAIL RESORTS ORD.			520,000	97,474	187,450	97,474	94,000	1,154	3,490	0	18,177	26,739	(8,562)	0	11/08/2024	XXX
92556H-20-6...	PARAMOUNT GLOBAL CL B ORD.			4,564,000	47,739	10,460	47,739	46,867	228	0	0	872	0	872	0	07/02/2024	XXX
96208T-10-4...	WEX ORD.			1,233,000	216,170	175,320	216,170	235,994	0	0	0	(19,825)	0	(19,825)	0	12/12/2024	XXX
BAE4KF-F7-7...	ULTRA RESOURCES INC.			130,000	0	0,000	0	0	0	0	0	0	0	0	0	03/31/2021	XXX
FHLBNY-00-1...	FHLBNY Membership Stocks.	RF		8,220,000	822,000	100,000	822,000	822,000	0	19,113	0	0	0	0	0	04/05/2024	XXX
FHLBST-CK-0...	FHLBNY Activity-based Stocks.	RF		14,127,000	1,412,700	100,000	1,412,700	1,412,700	0	0	0	0	0	0	0	12/24/2024	XXX
G5784H-10-6...	MANCHESTER UNITED CL A ORD.		C	6,520,000	113,122	17,350	113,122	97,250	0	0	0	(10,731)	0	(10,731)	0	08/28/2024	XXX
G66721-10-4...	NORWEGIAN CRUISE LINE HOLDINGS ORD.			13,817,000	355,511	25,730	355,511	207,105	0	0	0	96,915	0	96,915	0	08/02/2024	XXX
G6700G-10-7...	NVENT ELECTRIC ORD.		C	1,298,000	88,472	68,160	88,472	44,389	0	986	0	11,773	0	11,773	0	05/02/2022	XXX
P73684-11-3...	ONESPAWORLD HOLDINGS ORD.		C	23,340,000	464,466	19,900	464,466	234,945	0	1,867	0	135,372	0	135,372	0	05/17/2023	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					10,145,150	XXX	10,145,150	8,684,335	4,370	82,211	0	844,970	452,190	392,780	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
07336*-10-0...	BCS FINANCIAL CORPORATION.			38,560,000	0	0,000	0	0	0	0	0	0	0	0	0	10/28/1985	XXX
21032#-10-4...	CONSORTIUM HEALTH PLANS INC.			750,000	0	0,000	0	0	0	0	0	0	0	0	0	12/31/1999	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					10,145,150	XXX	10,145,150	8,684,335	4,370	82,211	0	844,970	452,190	392,780	0	XXX	XXX
Mutual Funds - Designation Not Assigned by SVO																	
001416-64-1...	INVESCO DISCOVERY R6			5,613,228	705,021	125,600	705,021	565,298	0	35,367	0	90,645	0	90,645	0	12/30/2024	
00170K-72-9...	AMG TIMESSQUARESCG Z			565,081,458	7,396,916	13,090	7,396,916	6,497,460	0	0	0	481,404	0	481,404	0	12/17/2024	
02368A-20-8...	AM BEACON LCV R5			45,698,546	1,202,786	26,320	1,202,786	1,154,401	0	134,500	0	18,708	0	18,708	0	12/30/2024	
24610B-81-8...	MACQUARIE SMCP VAL R6			1,661,776	116,241	69,950	116,241	120,040	0	12,523	0	(4,453)	0	(4,453)	0	12/30/2024	
315794-69-3...	FIDELITY FREEDOM 2060 K			1,982,449	28,726	14,490	28,726	24,569	0	635	0	2,336	0	2,336	0	12/30/2024	
315794-71-9...	FIDELITY FREEDOM 2055 K			1,138,431	17,999	15,810	17,999	14,206	0	375	0	1,852	0	1,852	0	12/30/2024	
315794-72-7...	FIDELITY FREEDOM 2050 K			15,451,007	210,906	13,650	210,906	190,005	0	4,305	0	12,180	0	12,180	0	12/30/2024	
315794-73-5...	FIDELITY FREEDOM 2045 K			33,100,451	445,863	13,470	445,863	408,399	0	9,558	0	23,834	0	23,834	0	12/30/2024	
315794-74-3...	FIDELITY FREEDOM 2040 K			95,272,299	1,101,348	11,560	1,101,348	958,834	0	29,734	0	80,043	0	80,043	0	12/30/2024	
315794-75-0...	FIDELITY FREEDOM 2035 K			132,036,311	2,066,368	15,650	2,066,368	1,814,559	0	59,110	0	125,929	0	125,929	0	12/30/2024	
315794-76-8...	FIDELITY FREEDOM 2030 K			772,108,999	13,550,513	17,550	13,550,513	12,505,211	0	399,321	0	499,106	0	499,106	0	12/30/2024	
315794-77-6...	FIDELITY FREEDOM 2025 K			332,167,376	4,520,798	13,610	4,520,798	4,203,868	0	167,230	0	114,092	0	114,092	0	12/30/2024	
315794-78-4...	FIDELITY FREEDOM 2020 K			99,588,666	1,430,093	14,360	1,430,093	1,341,054	0	65,405	0	30,205	0	30,205	0	12/30/2024	
315794-79-2...	FIDELITY FREEDOM 2015 K			16,902,321	192,686	11,400	192,686	182,204	0	7,495	0	3,907	0	3,907	0	12/30/2024	
315794-81-8...	FIDELITY FREEDOM 2010 K			18,697,557	260,270	13,920	260,270	246,592	0	7,718	0	5,447	0	5,447	0	12/30/2024	
315794-83-4...	FIDELITY FREEDOM INC K			40,437,690	426,213	10,540	426,213	441,455	0	7,759	0	(15,242)	0	(15,242)	0	12/30/2024	
315796-63-1...	FIDELITY FREEDOM 2065 K			8,174,294													

E12.1

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18 NAIC Designation, NAIC Designation Modifier and SVO Administrat ive Symbol
		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	
315910-26-5	FIDELITY INTL DISCVRY K			28,213,896	1,345,803	47.700	1,345,803	1,279,711	40,336	39,186	0	49,093	0	49,093	0	12/31/2024	
315910-50-5	FIDELITY WORLDWIDE			51,333,477	1,786,405	34.800	1,786,405	1,554,468	0	228,914	0	103,794	0	103,794	0	12/31/2024	
315911-69-3	FIDELITY TOTAL MARKET IX			14,564,318	2,348,788	161.270	2,348,788	1,703,702	0	26,868	0	385,655	0	385,655	0	12/31/2024	
315911-72-7	FIDELITY INTERNATIONAL IX			1,994,909,103	94,837,979	47.540	94,837,979	90,273,693	0	3,014,370	0	569,054	0	569,054	0	12/30/2024	
315911-74-3	FIDELITY EXTENDED MKT IX			12,346,510	1,122,051	90.880	1,122,051	850,798	0	5,398	0	149,734	0	149,734	0	12/30/2024	
315911-75-0	FIDELITY 500 INDEX			37,420,215	7,640,834	204.190	7,640,834	5,865,770	0	84,767	0	1,158,680	0	1,158,680	0	12/30/2024	
316071-70-3	FIDELITY CONTRAFUND K			210,883,588	4,449,644	21.100	4,449,644	3,357,841	0	179,640	0	814,964	0	814,964	0	12/30/2024	
316128-65-1	FIDELITY EQUITY-INC K			30,380,655	2,235,712	73.590	2,235,712	2,128,788	0	87,347	0	72,347	0	72,347	0	12/30/2024	
316138-20-5	FIDELITY REAL ESTATE			13,643,121	526,488	38.590	526,488	522,965	0	26,677	0	(2,733)	3,280	(6,012)	0	12/30/2024	
316146-35-6	FIDELITY US BOND INDEX			314,004,689	3,209,128	10.220	3,209,128	3,205,070	7,808	89,910	0	(53,655)	1,991	(55,646)	0	12/31/2024	
316345-60-2	FIDELITY REAL ESTATE			66,270,152	1,958,946	29.560	1,958,946	1,718,994	0	104,407	0	152,577	7,756	144,821	0	12/30/2024	
31635T-10-4	FIDELITY INFL PROT BD IX			29,624,857	263,365	8.890	263,365	269,675	14,225	9,250	0	(4,414)	148	(4,561)	0	12/31/2024	
55273W-47-5	MFS MID CAP VALUE R6			25,683,466	816,477	31.790	816,477	837,179	0	80,726	0	(34,256)	0	(34,256)	0	12/30/2024	
552746-33-1	MFS EMERG MKTS EQ R6			485,847,705	16,878,349	34.740	16,878,349	16,014,213	0	439,824	0	864,137	0	864,137	0	12/16/2024	
56063N-88-1	NYLI-MK HY CB R6			141,268,657	731,772	5.180	731,772	714,827	8,054	39,647	0	3,711	0	3,711	0	12/30/2024	
57630A-59-2	MASSMUTUAL S-MCG I			49,344,623	953,832	19.330	953,832	958,518	0	127,178	0	(31,188)	0	(31,188)	0	12/30/2024	
63872R-57-4	NATIXIS-CORE + N			188,972,691	2,141,061	11.330	2,141,061	2,172,816	8,151	72,352	0	(52,873)	16,135	(69,008)	0	12/31/2024	
641233-20-0	NEUBERGER GENESIS INST			19,306,975	1,262,483	65.390	1,262,483	1,154,265	0	34,465	0	74,854	0	74,854	0	12/30/2024	
5329999999	- Mutual Funds - Designation Not Assigned by SVO				178,289,927	XXX	178,289,927	165,341,237	78,573	5,634,826	0	5,698,904	29,310	5,669,594	0	XXX	
5409999999	- Subtotals - Mutual Funds				178,289,927	XXX	178,289,927	165,341,237	78,573	5,634,826	0	5,698,904	29,310	5,669,594			

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36176W-7E-5	GN 778793 - RMBS		05/28/2024	Unknown	XXX	312,722	342,749	900
36178N-ME-6	GN AB3057 - RMBS		05/28/2024	Unknown	XXX	31,687	35,686	80
36179M-K7-4	G2 MA0318 - RMBS		05/28/2024	Unknown	XXX	31,354	34,366	90
36179M-X3-9	G2 MA0698 - RMBS		05/28/2024	Unknown	XXX	345,377	390,856	879
36179N-BA-5	G2 MA0933 - RMBS		05/28/2024	Unknown	XXX	100,982	114,279	257
36179N-LD-8	G2 MA1224 - RMBS		05/28/2024	Unknown	XXX	234,299	257,683	676
36179N-Q5-0	G2 MA1376 - RMBS		05/28/2024	Unknown	XXX	114,661	122,746	368
36179R-BX-6	G2 MA2754 - RMBS		05/28/2024	Unknown	XXX	56,219	61,755	162
36179R-F8-7	G2 MA2891 - RMBS		05/28/2024	Unknown	XXX	26,711	30,448	69
36179R-LQ-0	G2 MA3035 - RMBS		05/28/2024	Unknown	XXX	114,354	122,154	366
36179R-VC-0	G2 MA3311 - RMBS		05/28/2024	Unknown	XXX	104,410	111,531	335
36179S-GL-5	G2 MA3803 - RMBS		05/28/2024	Unknown	XXX	75,407	83,134	218
36179S-JS-7	G2 MA3873 - RMBS		05/28/2024	Unknown	XXX	88,704	100,750	227
36179S-LR-6	G2 MA3936 - RMBS		05/28/2024	Unknown	XXX	213,112	242,049	545
36179S-LT-2	G2 MA3938 - RMBS		05/28/2024	Unknown	XXX	108,415	115,072	345
36179S-NU-7	G2 MA4003 - RMBS		09/27/2024	Merrill Lynch	XXX	606,851	664,555	1,579
36179S-NV-5	G2 MA4004 - RMBS		05/28/2024	Unknown	XXX	383,748	423,072	1,111
36179S-NX-1	G2 MA4006 - RMBS		05/28/2024	Unknown	XXX	89,304	92,096	311
36179S-QY-6	G2 MA4071 - RMBS		05/28/2024	Unknown	XXX	66,075	68,141	230
36179S-SN-8	G2 MA4125 - RMBS		05/28/2024	Unknown	XXX	109,830	129,715	243
36179S-WY-9	G2 MA4263 - RMBS		05/28/2024	Unknown	XXX	76,071	80,741	242
36179S-YR-2	G2 MA4320 - RMBS		05/28/2024	Unknown	XXX	92,383	105,187	237
36179T-7K-5	G2 MA5398 - RMBS		09/23/2024	BONY/TORONTO DOMINION SECURITIES INC.	XXX	487,812	500,000	1,278
36179T-E3-5	G2 MA4654 - RMBS		05/28/2024	Unknown	XXX	70,456	73,110	247
36179T-UA-1	G2 MA5077 - RMBS		10/01/2024	BONY/TORONTO DOMINION SECURITIES INC.	XXX	491,377	512,679	50
36179U-EB-4	G2 MA5530 - RMBS		05/28/2024	Unknown	XXX	62,762	63,588	238
36179U-MK-5	G2 MA5762 - RMBS		05/28/2024	MORGAN STANLEY & COMPANY	XXX	379,386	420,231	1,103
36179U-Q5-4	G2 MA5876 - RMBS		10/11/2024	Various	XXX	446,543	466,821	726
36179V-DQ-0	G2 MA6411 - RMBS		10/11/2024	Morgan Stanley	XXX	50,669	52,487	112
36179V-FR-6	G2 MA6476 - RMBS		10/11/2024	MITSUBISHI UFJ SEC.	XXX	74,474	77,882	121
36179V-QV-5	G2 MA6768 - RMBS		10/11/2024	Morgan Stanley	XXX	111,591	115,152	124
36179V-VY-3	G2 MA6931 - RMBS		09/16/2024	Morgan Stanley	XXX	3,130,860	3,500,000	3,889
36179W-2V-9	G2 MA7988 - RMBS		05/28/2024	DAIWA BANK	XXX	375,954	434,641	978
36179W-5D-6	G2 MA8044 - RMBS		11/21/2024	BARCLAYS CAPITAL INC.	XXX	1,785,467	1,981,959	3,468
36179W-ND-6	G2 MA7588 - RMBS		05/28/2024	Various	XXX	1,098,610	1,370,650	2,056
36179W-P9-3	G2 MA7648 - RMBS		08/20/2024	NOMURA SECS	XXX	2,107,422	2,500,000	2,778
36179W-T2-4	G2 MA7769 - RMBS		05/28/2024	MORGAN STANLEY & COMPANY	XXX	726,952	812,573	2,133
36179W-TY-4	G2 MA7767 - RMBS		05/28/2024	WELLS FARGO SECURITIES LLC	XXX	740,238	888,575	1,666
36179W-VW-5	G2 MA7829 - RMBS		08/13/2024	BARCLAYS CAPITAL INC.	XXX	1,862,741	2,000,007	3,694
36179W-Y9-3	G2 MA7936 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	1,416,380	1,699,952	3,187
36179X-QX-7	G2 MA8570 - RMBS		10/03/2024	Morgan Stanley	XXX	2,951,069	2,919,592	8,921
36179Y-KR-4	G2 MA9304 - RMBS		02/05/2024	GOLDMAN	XXX	4,909,040	4,991,715	3,466
36179Y-PF-5	G2 MA9422 - RMBS		04/01/2024	GOLDMAN	XXX	978,751	997,971	277
36180E-PX-7	GN AD3138 - RMBS		05/28/2024	Unknown	XXX	429,680	486,916	1,096
36200N-RE-3	GN 605385 - RMBS		05/28/2024	Unknown	XXX	5,405	5,283	22
36201E-CX-6	GN 580686 - RMBS		05/28/2024	Unknown	XXX	4,174	4,084	17
36201M-JF-0	GN 587162 - RMBS		05/28/2024	Unknown	XXX	10,963	11,009	50
36202E-6D-6	G2 004468 - RMBS		05/28/2024	Unknown	XXX	49,572	50,583	171
36202F-2M-7	G2 005280 - RMBS		05/28/2024	Unknown	XXX	139,201	147,506	443
36202F-3M-6	G2 005304 - RMBS		05/28/2024	Unknown	XXX	40,884	44,512	117
36202F-4Q-6	G2 005331 - RMBS		05/28/2024	Unknown	XXX	115,856	126,982	333
36202F-B3-9	G2 004558 - RMBS		05/28/2024	Unknown	XXX	39,177	39,976	135
36202F-BH-8	G2 004540 - RMBS		05/28/2024	Unknown	XXX	26,036	26,567	90
36202F-JP-2	G2 004770 - RMBS		05/28/2024	Unknown	XXX	69,578	74,037	222
36202F-KN-5	G2 004801 - RMBS		05/28/2024	Unknown	XXX	174,435	178,035	601
36202F-LQ-7	G2 004835 - RMBS		05/28/2024	Unknown	XXX	103,206	103,968	390
36202F-P7-5	G2 004946 - RMBS		05/28/2024	Unknown	XXX	3,600	3,677	12
36202F-PG-5	G2 004923 - RMBS		05/28/2024	Unknown	XXX	146,638	150,934	509
36202F-Q8-2	G2 004979 - RMBS		05/28/2024	Unknown	XXX	40,691	40,992	154
36202F-SE-7	G2 005017 - RMBS		05/28/2024	Unknown	XXX	117,313	119,796	404
36202F-UF-1	G2 005082 - RMBS		05/28/2024	Unknown	XXX	18,993	19,550	66

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36202F-XC-5	G2 005175 - RMBS		05/28/2024	Unknown	XXX	29,730	30,359	102
36241K-YY-8	G2 782527 - RMBS		05/28/2024	Unknown	XXX	11,640	11,749	44
36290R-MX-8	GN 615174 - RMBS		05/28/2024	Unknown	XXX	12,919	12,639	52
36290R-QC-0	GN 615251 - RMBS		05/28/2024	Unknown	XXX	310	310	1
36290S-R8-6	GN 616211 - RMBS		05/28/2024	Unknown	XXX	10,067	9,531	39
36290X-HT-0	GN 620442 - RMBS		05/28/2024	Unknown	XXX	13,443	13,176	54
36291G-XM-3	GN 628084 - RMBS		05/28/2024	Unknown	XXX	9,818	9,613	40
36297F-J7-8	GN 710486 - RMBS		05/28/2024	Unknown	XXX	664,685	680,528	2,297
38383A-BJ-2	GNR 2021-165 ST - CMO/RMBS		05/28/2024	BNP PARIBAS	XXX	40	0	0
38383R-4A-2	GNR 2022-093 IO - CMO/RMBS		09/19/2024	BARCLAYS CAPITAL INC	XXX	253,514	0	4,436
38383T-2H-5	GNR 2022-126 CS - CMO/RMBS		07/25/2024	Morgan Stanley	XXX	1,837	0	0
38383U-T5-9	GNR 2022-178 SA - CMO/RMBS		10/15/2024	BNP PARIBAS	XXX	332,670	0	0
912810-TD-0	UNITED STATES TREASURY		12/13/2024	DEUTSCHE BANK SECURITIES, INC	XXX	5,003,125	8,000,000	60,163
912810-TU-2	UNITED STATES TREASURY		11/04/2024	MORGAN STANLEY & CO. LLC	XXX	4,669,125	4,800,000	46,793
912810-TV-0	UNITED STATES TREASURY		04/04/2024	JP Morgan	XXX	1,777,297	1,700,000	31,501
912810-UF-3	UNITED STATES TREASURY		11/27/2024	MORGAN STANLEY & CO. LLC	XXX	11,780,797	11,600,000	25,195
912828-6L-9	UNITED STATES TREASURY		03/08/2024	BANC OF AMERICA/FIXED INCOME	XXX	5,745,469	6,000,000	60,123
912828-7B-0	UNITED STATES TREASURY		07/31/2024	BANC OF AMERICA/FIXED INCOME	XXX	6,443,613	6,750,000	11,005
912828-YU-8	UNITED STATES TREASURY		02/06/2024	J P MORGAN SECURITIES	XXX	4,662,891	5,000,000	15,318
912828-ZS-2	UNITED STATES TREASURY		04/17/2024	J P MORGAN SECURITIES	XXX	4,389,453	5,000,000	9,563
912828-ZV-5	UNITED STATES TREASURY		04/17/2024	BANC OF AMERICA/FIXED INCOME	XXX	4,376,758	5,000,000	7,486
91282C-BQ-3	UNITED STATES TREASURY		02/06/2024	BANC OF AMERICA/FIXED INCOME	XXX	4,621,289	5,000,000	10,989
91282C-CY-5	UNITED STATES TREASURY		02/15/2024	BANC OF AMERICA/FIXED INCOME	XXX	4,383,398	5,000,000	23,736
91282C-DL-2	UNITED STATES TREASURY		09/26/2024	NATWEST MARKETS PLC	XXX	644,164	700,000	3,414
91282C-DP-3	UNITED STATES TREASURY		03/08/2024	BANC OF AMERICA/FIXED INCOME	XXX	3,531,563	4,000,000	10,728
91282C-DW-8	UNITED STATES TREASURY		02/15/2024	Wells Fargo Securities, LLC	XXX	4,458,398	5,000,000	3,846
91282C-ES-6	UNITED STATES TREASURY		05/16/2024	J P MORGAN SECURITIES	XXX	4,630,078	5,000,000	63,490
91282C-FY-2	UNITED STATES TREASURY		03/08/2024	J P MORGAN SECURITIES	XXX	3,463,496	3,500,000	37,797
91282C-GM-7	UNITED STATES TREASURY		08/29/2024	Wells Fargo Securities, LLC	XXX	11,225,977	11,500,000	16,406
91282C-GR-6	UNITED STATES TREASURY		02/13/2024	J P MORGAN SECURITIES	XXX	3,999,844	4,000,000	77,253
91282C-GT-2	UNITED STATES TREASURY		02/15/2024	BANC OF AMERICA/FIXED INCOME	XXX	4,882,422	5,000,000	68,835
91282C-GV-7	UNITED STATES TREASURY		02/13/2024	J P MORGAN SECURITIES	XXX	3,930,469	4,000,000	50,000
91282C-HH-7	UNITED STATES TREASURY		02/13/2024	BANC OF AMERICA/FIXED INCOME	XXX	3,961,875	4,000,000	27,500
91282C-HM-6	UNITED STATES TREASURY		03/08/2024	J P MORGAN SECURITIES	XXX	5,014,453	5,000,000	34,615
91282C-HQ-7	UNITED STATES TREASURY		02/15/2024	J P MORGAN SECURITIES	XXX	4,980,859	5,000,000	9,066
91282C-HT-1	UNITED STATES TREASURY		12/31/2024	BOFA SECURITIES, INC.	XXX	6,516,914	6,800,000	95,759
91282C-HX-2	UNITED STATES TREASURY		06/03/2024	MORGAN STANLEY & COMPANY	XXX	1,092,910	1,100,000	12,554
91282C-JJ-1	UNITED STATES TREASURY		01/26/2024	Various	XXX	6,321,609	6,150,000	53,314
91282C-JZ-5	UNITED STATES TREASURY		08/29/2024	Various	XXX	12,837,880	12,745,000	27,998
91282C-KH-3	UNITED STATES TREASURY		05/02/2024	JP Morgan	XXX	3,296,093	3,321,000	13,475
91282C-KQ-3	UNITED STATES TREASURY		10/31/2024	Various	XXX	19,313,828	18,800,000	290,082
91282C-KR-1	UNITED STATES TREASURY		09/13/2024	BANC OF AMERICA/FIXED INCOME	XXX	5,023,648	4,900,000	74,299
91282C-KY-6	UNITED STATES TREASURY		08/28/2024	CITIGROUP GLOBAL MARKETS INC	XXX	1,163,701	1,150,000	8,672
91282C-LB-5	UNITED STATES TREASURY		09/03/2024	JP Morgan	XXX	907,629	900,000	3,745
91282C-LF-6	UNITED STATES TREASURY		11/01/2024	Various	XXX	27,767,638	28,262,000	149,605
91282C-LH-2	UNITED STATES TREASURY		10/04/2024	Various	XXX	1,225,655	1,225,000	4,247
91282C-LN-9	UNITED STATES TREASURY		10/16/2024	HARRIS NESBITT CORP BONDS	XXX	5,127,139	5,224,000	6,260
91282C-LW-9	UNITED STATES TREASURY		12/09/2024	Various	XXX	19,950,393	19,878,000	53,400
91282C-LY-5	UNITED STATES TREASURY		12/18/2024	JP Morgan	XXX	1,997,813	2,000,000	4,437
91282C-LZ-2	UNITED STATES TREASURY		12/10/2024	Various	XXX	5,507,773	5,520,000	4,017
0109999999 - Bonds - U.S. Governments						261,144,740	271,035,661	1,568,568
Bonds - All Other Governments								
013051-ET-0	ALBERTA, PROVINCE OF		08/02/2024	Various	XXX	4,128,068	4,100,000	2,750
219868-CJ-3	CORPORACION ANDINA DE FOMENTO	C	05/28/2024	BANK OF NEW YORK/BARCLAYS LONDON, NY	XXX	352,745	355,000	2,325
21987D-AG-9	CORPORACION FINANCIERA DE DESARROLLO SA	C	04/23/2024	JP MORGAN	XXX	1,645,170	1,665,000	0
715638-EB-4	PERU, REPUBLIC OF (GOVERNMENT)	C	08/02/2024	BNP SECS	XXX	3,004,500	3,000,000	0
748148-SE-4	QUEBEC, PROVINCE OF		08/02/2024	TD SECURITIES (USA) LLC	XXX	2,045,584	2,000,000	36,750
91087B-AZ-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/02/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	922,430	930,000	0
P1027D-HQ-7	BANCO DEL ESTADO DE CHILE	D	11/12/2024	Morgan Stanley	XXX	919,188	875,000	2,126
0309999999 - Bonds - All Other Governments						13,017,684	12,925,000	43,951
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
452152-BM-2	ILLINOIS ST		02/02/2024	Direct	XXX	0	0	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						0	0	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT		05/28/2024	Unknown	XXX	19,123	20,000	173
01F050-61-9	FNCL-5N-JAN-2024 - MBS		01/01/2024	J P MORGAN SECURITIES	XXX	(957,070)	(1,000,000)	0
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/28/2024	Unknown	XXX	349,338	320,000	3,173
30336B-AB-3	FRESB 2024-SB113 A5H - CMBS		04/16/2024	Wells Fargo Securities, LLC	XXX	96,970	100,000	337
3128K8-F5-0	FH A47388 - RMBS		05/28/2024	Unknown	XXX	4,969	4,939	19
3128LX-AU-4	FH G01819 - RMBS		05/28/2024	Unknown	XXX	7,746	7,868	30
3128M4-RW-5	FH G02901 - RMBS		05/28/2024	Unknown	XXX	2,671	2,598	11
3128M6-VH-8	FH G04816 - RMBS		05/28/2024	Unknown	XXX	3,951	3,956	15
3128ME-3X-7	FH G16014 - RMBS		05/28/2024	Unknown	XXX	77,406	81,292	213
3128ME-RR-4	FH G15696 - RMBS		05/28/2024	Unknown	XXX	133,353	142,946	322
3128MJ-Q9-4	FH G08479 - RMBS		05/28/2024	Unknown	XXX	300,055	332,278	872
3128MJ-Z9-4	FH G08767 - RMBS		05/28/2024	Unknown	XXX	142,723	154,982	465
312938-VC-4	FH A90611 - RMBS		05/28/2024	Unknown	XXX	37,367	38,495	130
312942-SZ-9	FH A94136 - RMBS		05/28/2024	Unknown	XXX	192,526	204,628	614
312944-FX-4	FH A95582 - RMBS		05/28/2024	Unknown	XXX	230,836	247,392	742
312946-ZJ-8	FH A97945 - RMBS		05/28/2024	Unknown	XXX	350,403	359,690	1,214
31296U-SS-1	FH A19529 - RMBS		05/28/2024	Unknown	XXX	11,284	11,498	43
31297Q-C3-1	FH A34590 - RMBS		05/28/2024	Unknown	XXX	267,047	260,208	1,073
31297R-MH-7	FH A35760 - RMBS		05/28/2024	Unknown	XXX	47,191	47,712	179
3130B0-YH-6	FEDERAL HOME LOAN BANKS		04/16/2024	PERSHING DIV OF DLJ SEC LNDING	XXX	600,000	600,000	0
3132D6-AU-4	FH SB8119 - RMBS		05/28/2024	Various	XXX	1,045,601	1,191,607	1,379
3132D6-CP-3	FEPC 04.0000 C1-SB8178 - RMBS		06/27/2024	GOLDMAN	XXX	166,120	172,062	325
3132D6-F4-7	FH SB8287 - RMBS		02/14/2024	Morgan Stanley	XXX	7,140,375	7,200,000	15,000
3132D6-HH-6	FH SB8332 - RMBS		09/25/2024	HARRIS NESBITT CORP BONDS	XXX	2,888,219	2,900,000	8,056
3132D6-NV-8	FH SB8504 - RMBS		09/12/2024	JP Morgan	XXX	176,300	185,679	193
3132DP-Y3-6	FH SD2530 - RMBS		02/14/2024	BARCLAY INVESTMENTS, INC.	XXX	4,735,608	5,099,763	8,500
3132DQ-HH-2	FH SD2932 - RMBS		04/02/2024	CitiGroup	XXX	461,842	496,567	166
3132DS-BW-1	FH SD4553 - RMBS		10/23/2024	MORGAN STANLEY & CO. LLC	XXX	652,033	752,165	1,442
3132DT-3M-0	FH SD6204 - RMBS		10/23/2024	MORGAN STANLEY & CO. LLC	XXX	252,165	290,837	557
3132DU-TT-4	FEDERAL HOME LOAN MORTGAGE CORPORATION		11/05/2024	CitiGroup	XXX	3,798,301	3,807,937	2,912
3132DV-4V-4	FH SD8036 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	315,087	368,189	828
3132DV-6K-6	FH SD8074 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	397,745	466,486	1,050
3132DV-6V-2	FH SD8084 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	1,263,167	1,481,468	3,333
3132DV-7D-1	FH SD8092 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	167,210	196,110	441
3132DW-AD-5	FH SD8104 - RMBS		05/28/2024	Unknown	XXX	875,326	1,187,915	1,336
3132DW-BT-9	FH SD8150 - RMBS		05/28/2024	TORONTO DOMINION SECS USA INC.	XXX	947,680	1,223,926	1,836
3132DW-C8-4	FH SD8195 - RMBS		05/28/2024	JPM/INTL FCSTONE FINANCIAL INC.	XXX	356,989	422,858	951
3132DW-CQ-4	FH SD8179 - RMBS		05/28/2024	WELLS FARGO SECURITIES LLC	XXX	344,446	405,640	913
3132DW-CT-8	FH SD8182 - RMBS		05/28/2024	Wells Fargo Securities, LLC	XXX	4,201,640	5,432,142	8,148
3132DW-D5-9	FH SD8224 - RMBS		05/28/2024	MORGAN STANLEY & COMPANY	XXX	656,751	811,248	1,521
3132DW-DJ-9	FH SD8205 - RMBS		05/29/2024	WILL	XXX	265,018	330,626	666
3132DW-ER-0	FH SD8244 - RMBS		09/18/2024	Various	XXX	1,833,396	1,993,403	5,641
3132DW-F5-7	FH SD8288 - RMBS		05/14/2024	CitiGroup	XXX	1,416,645	1,463,523	2,846
3132DW-FC-2	FH SD8263 - RMBS		10/23/2024	MORGAN STANLEY & CO. LLC	XXX	189,324	218,359	419
3132DW-FF-5	FH SD8266 - RMBS		04/01/2024	CitiGroup	XXX	1,895,980	1,989,813	497
3132DW-FG-3	FH SD8267 - RMBS		05/28/2024	Morgan Stanley	XXX	477,800	495,617	1,859
3132DW-FM-0	FH SD8272 - RMBS		10/23/2024	MORGAN STANLEY & CO. LLC	XXX	396,875	457,740	877
3132DW-GG-2	FH SD8299 - RMBS		04/01/2024	CitiGroup	XXX	971,794	994,681	276
3132DW-JU-8	FH SD8375 - RMBS		04/17/2024	BNP Paribas	XXX	7,177,093	7,999,024	15,554
3132GK-MU-7	FH Q04271 - RMBS		05/28/2024	Unknown	XXX	71,135	75,365	226
3132HM-KF-7	FH Q11194 - RMBS		05/28/2024	Unknown	XXX	67,492	74,279	167
3132HP-G7-3	FH Q12922 - RMBS		05/28/2024	Unknown	XXX	54,239	61,515	138
3132WG-YK-7	FH Q43413 - RMBS		05/28/2024	Unknown	XXX	381,688	436,572	982
3132WK-B4-9	FH Q45458 - RMBS		05/28/2024	Unknown	XXX	113,304	121,515	365
31335A-YT-9	FH G60722 - RMBS		05/28/2024	Unknown	XXX	480,730	555,840	1,251
3133KP-F3-7	FH RA7386 - RMBS		01/02/2024	Bank of America Securities	XXX	7,275,958	7,975,018	2,326
3136B9-GC-5	FNR 2020-24 SP - CMO/RMBS		05/28/2024	Merrill Lynch	XXX	23,741	0	13
3136BN-3A-2	FNR 2022-63 SB - CMO/RMBS		10/15/2024	Morgan Stanley	XXX	266,164	0	0
3136BS-2J-3	FNR 2024-49 AF - CMO/RMBS		08/06/2024	BMO Capital Markets Corp.	XXX	1,993,454	1,994,700	4,287
3136BT-J5-3	FNR 2024-93 FA - CMO/RMBS		11/01/2024	MORGAN STANLEY & CO. LLC	XXX	2,599,797	2,600,000	1,833

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3136BT-XD-0	FNR 2024-90 FB - CMO/RMBS		10/29/2024	JP MORGAN SECURITIES LLC	XXX	3,300,000	3,300,000	2,239
31371K-TC-5	FN 254447 - RMBS		05/28/2024	Unknown	XXX	1,947	1,909	.9
31371K-UB-5	FN 254478 - RMBS		05/28/2024	Unknown	XXX	2,046	2,006	.9
31371P-SY-7	FN 258035 - RMBS		05/28/2024	Unknown	XXX	1,354	1,386	.5
31374T-2X-6	FN 323990 - RMBS		05/28/2024	Unknown	XXX	1,168	1,174	.5
3137B7-3P-2	FHR 4289 WZ - CMO/RMBS		05/28/2024	Unknown	XXX	885,469	1,002,869	2,256
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS		06/01/2024	Direct	XXX	2,362,612	2,714,304	7,109
3137HD-JU-5	FHMR 2024-P016 A2 - CMBS		06/21/2024	J P MORGAN SECURITIES	XXX	1,854,554	1,900,000	6,320
3137HD-Y7-9	FHR 5440 F - CMO/RMBS		07/02/2024	JP MORGAN SECURITIES LLC	XXX	1,999,063	2,000,000	2,129
3137HD-YP-9	FHR 5440 KF - CMO/RMBS		08/01/2024	JP MORGAN SECURITIES LLC	XXX	1,265,545	1,265,545	2,450
3137HF-3S-2	FHR 5439 FK - CMO/RMBS		06/28/2024	MORGAN STANLEY & CO. LLC	XXX	4,998,438	5,000,000	5,279
3137HH-NS-6	FHR 5481 AF - CMO/RMBS		11/04/2024	BMO Capital Markets Corp	XXX	29,981,250	30,000,000	20,165
31384W-KA-7	FN 535889 - RMBS		05/28/2024	Unknown	XXX	5,332	5,174	25
31385J-RT-7	FN 545998 - RMBS		05/28/2024	Unknown	XXX	6,401	6,281	28
31385W-2D-0	FN 555272 - RMBS		05/28/2024	Unknown	XXX	3,515	3,448	16
31385X-D9-5	FN 555528 - RMBS		05/28/2024	Unknown	XXX	3,363	3,168	14
31385X-HR-1	FN 555640 - RMBS		05/28/2024	Unknown	XXX	3,648	3,583	16
31389S-HN-7	FN 633937 - RMBS		05/28/2024	Unknown	XXX	128	131	.1
3138AE-KN-2	FN A11200 - RMBS		05/28/2024	Unknown	XXX	86,656	87,208	327
3138EO-RA-9	FN AJ7680 - RMBS		05/28/2024	Unknown	XXX	129,958	142,539	374
3138E9-AZ-3	FN AK4523 - RMBS		05/28/2024	Unknown	XXX	207,326	222,202	667
3138EJ-C9-7	FN AL1895 - RMBS		05/28/2024	Unknown	XXX	70,246	77,092	202
3138EJ-QL-5	FN AL2258 - RMBS		05/28/2024	Unknown	XXX	121,591	133,230	350
3138ER-DK-3	FN AL9105 - RMBS		05/28/2024	Unknown	XXX	68,059	69,811	236
3138ET-QL-3	FN AL8558 - RMBS		05/28/2024	Unknown	XXX	12,769	12,321	55
3138M5-7H-6	FN AP2695 - RMBS		05/28/2024	Unknown	XXX	61,515	69,289	156
3138MG-FU-4	FN AQ1078 - RMBS		05/28/2024	Unknown	XXX	113,514	128,009	288
3138MH-LY-7	FN AQ2142 - RMBS		05/28/2024	Unknown	XXX	99,362	110,321	290
3138W9-HL-7	FN AS0234 - RMBS		05/28/2024	Unknown	XXX	83,245	89,213	268
3138WE-V3-0	FN AS5133 - RMBS		05/28/2024	Unknown	XXX	170,145	189,370	497
3138WH-RP-9	FN AS7693 - RMBS		05/28/2024	Unknown	XXX	85,766	93,560	140
3138WJ-EP-9	FN AS8241 - RMBS		05/28/2024	Unknown	XXX	387,346	419,058	786
3138WJ-EX-2	FN AS8249 - RMBS		05/28/2024	Unknown	XXX	320,625	349,396	786
3138X0-YX-0	FN AU1625 - RMBS		05/28/2024	Unknown	XXX	290,739	324,027	851
3138XF-KF-1	FN AV3893 - RMBS		05/28/2024	Unknown	XXX	31,480	35,333	80
31391H-CR-3	FN 667080 - RMBS		05/28/2024	Unknown	XXX	281	274	.1
31402C-4B-5	FN 725418 - RMBS		05/28/2024	Unknown	XXX	1,085	1,037	.5
31402C-4G-4	FN 725423 - RMBS		05/28/2024	Unknown	XXX	102,575	101,958	421
31402C-PC-0	FN 725019 - RMBS		05/28/2024	Unknown	XXX	66,448	64,443	290
31402C-VZ-2	FN 725232 - RMBS		05/28/2024	Unknown	XXX	122,067	122,884	461
31402D-M5-6	FN 725880 - RMBS		05/28/2024	Unknown	XXX	727	716	.3
31402R-FV-6	FN 735580 - RMBS		05/28/2024	Unknown	XXX	106,325	107,259	402
31402V-GU-8	FN 739211 - RMBS		05/28/2024	Unknown	XXX	2,061	2,063	10
31403V-S8-3	FN 759343 - RMBS		05/28/2024	Unknown	XXX	1,682	1,691	.8
31405H-GX-0	FN 789614 - RMBS		05/28/2024	Unknown	XXX	1,453	1,459	.7
3140JA-O4-3	FN BM5874 - RMBS		05/28/2024	Unknown	XXX	176,638	191,218	574
3140K0-ST-1	FN B05357 - RMBS		05/28/2024	Unknown	XXX	71,061	83,369	188
3140LJ-2P-0	FN BS7981 - CMBS/RMBS		03/06/2024	NOMURA SECS	XXX	2,431,613	2,440,000	3,253
3140ME-AV-8	FN BV0919 - RMBS		01/02/2024	CitiGroup	XXX	16,993,730	19,341,105	4,835
3140Q8-DA-0	FN CA0996 - RMBS		09/18/2024	JP MORGAN	XXX	1,154,660	1,207,882	2,114
3140Q9-MT-7	FN CA2169 - RMBS		05/28/2024	Unknown	XXX	120,399	127,990	432
3140QM-P5-7	FN CB2243 - RMBS		08/19/2024	Merrill Lynch	XXX	496,943	534,706	706
3140QM-RH-9	FN CB2287 - RMBS		05/28/2024	Merrill Lynch	XXX	418,518	511,037	958
3140QP-RL-3	FN CB4090 - RMBS		07/26/2024	Morgan Stanley	XXX	923,259	989,096	3,077
3140QU-BP-0	FN CB8145 - RMBS		11/05/2024	CitiGroup	XXX	152,438	152,463	117
3140XF-7G-0	FN FS0894 - RMBS		09/11/2024	Morgan Stanley	XXX	1,916,894	2,099,987	1,925
3140XL-V4-7	FN FS5134 - RMBS		09/18/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	2,804,936	2,930,872	5,129
3140XN-KA-1	FN FS6588 - RMBS		09/25/2024	CitiGroup	XXX	2,865,383	2,899,818	7,048
3140XN-Z3-1	FN FS7061 - RMBS		02/08/2024	MORGAN STANLEY & CO. LLC	XXX	5,608,029	6,500,002	5,958
3140XR-WW-1	FN FS9660 - RMBS		11/05/2024	BARCLAY INVESTMENTS, INC.	XXX	635,160	634,594	488
31416X-O4-5	FN AB2274 - RMBS		05/28/2024	Unknown	XXX	138,497	141,877	479
31416X-WV-8	FN AB2459 - RMBS		05/28/2024	Unknown	XXX	121,091	128,117	384

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31416Y-3S-5	FN AB3508 - RMBS		05/28/2024	Unknown	XXX	261,485	275,335	826
31417B-FU-6	FN AB4678 - RMBS		05/28/2024	Unknown	XXX	124,955	137,376	361
31417D-NB-5	FN AB6685 - RMBS		05/28/2024	Unknown	XXX	101,335	119,299	268
31417D-SW-4	FN AB6832 - RMBS		05/28/2024	Unknown	XXX	140,936	156,482	411
31417G-T5-5	FN AB9571 - RMBS		05/28/2024	Unknown	XXX	89,724	99,000	260
31417K-SE-8	FN AC1416 - RMBS		05/28/2024	Unknown	XXX	67,349	71,331	214
31417Y-7B-7	FN MA0889 - RMBS		05/28/2024	Unknown	XXX	15,852	17,387	46
31418A-JV-1	FN MA1175 - RMBS		05/28/2024	Unknown	XXX	45,203	51,256	115
31418C-BX-1	FN MA2753 - RMBS		05/28/2024	Unknown	XXX	60,514	63,856	168
31418C-CT-9	FN MA2781 - RMBS		05/28/2024	Unknown	XXX	320,130	386,596	725
31418C-DN-1	FN MA2808 - RMBS		05/28/2024	Unknown	XXX	44,307	47,958	144
31418C-G6-5	FN MA2920 - RMBS		05/28/2024	Unknown	XXX	140,442	161,801	364
31418C-NE-0	FN MA3088 - RMBS		05/28/2024	Unknown	XXX	127,338	137,417	412
31418C-PE-8	FN MA3120 - RMBS		05/28/2024	BARCLAYS CAPITAL INC.	XXX	1,634,617	1,823,108	4,786
31418D-2M-3	FN MA4379 - RMBS		05/28/2024	JPM/INTL FCSTONE FINANCIAL INC.	XXX	313,020	385,341	723
31418D-3X-8	FN MA4413 - RMBS		05/28/2024	CREDIT SUISSE SECURITIES	XXX	1,046,000	1,350,893	2,026
31418D-4X-7	FN MA4437 - RMBS		06/13/2024	AMHERST PIERPOINT SECURITIES	XXX	385,114	496,446	331
31418D-4Y-5	FN MA4438 - RMBS		05/28/2024	TRUIST SECURITIES, INC.	XXX	355,006	437,037	819
31418D-6C-1	FN MA4466 - RMBS		05/28/2024	CREDIT SUISSE SECURITIES	XXX	361,091	444,538	834
31418D-JR-4	FN MA3871 - RMBS		05/28/2024	CREDIT SUISSE SECURITIES	XXX	313,617	366,477	825
31418D-ME-9	FN MA3956 - RMBS		09/30/2024	Morgan Stanley	XXX	928,047	960,774	1,281
31418D-Q5-4	FN MA4075 - RMBS		08/16/2024	WELLS FARGO SECURITIES LLC	XXX	1,720,877	1,850,405	2,313
31418D-RV-6	FN MA4099 - RMBS		08/19/2024	JP Morgan	XXX	458,151	491,232	614
31418D-RW-4	FN MA4100 - RMBS		05/28/2024	SUNTRUST ROBINSON HUMPHREY INC.	XXX	323,415	415,298	623
31418D-SH-6	FN MA4119 - RMBS		05/28/2024	Unknown	XXX	274,537	352,536	529
31418D-SJ-2	FN MA4120 - RMBS		05/28/2024	NOMURA SECURITIES/FIXED INCOME	XXX	395,735	484,941	909
31418D-TR-3	FN MA4159 - RMBS		05/28/2024	Unknown	XXX	949,965	1,164,132	2,183
31418D-UF-7	FN MA4181 - RMBS		05/28/2024	Unknown	XXX	587,528	798,575	898
31418D-WS-7	FN MA4256 - RMBS		04/05/2024	BARCLAYS CAPITAL INC.	XXX	1,291,486	1,557,767	1,298
31418D-ZW-5	FN MA4356 - RMBS		05/28/2024	NOMURA SECURITIES/FIXED INCOME	XXX	664,626	818,204	1,534
31418E-3E-8	FN MA5296 - RMBS		10/21/2024	BOFA SECURITIES, INC.	XXX	11,168,938	11,200,001	35,933
31418E-4D-9	FN MA5319 - RMBS		02/14/2024	CitiGroup	XXX	7,147,156	7,300,000	13,688
31418E-D7-2	FN MA4625 - RMBS		05/28/2024	Citigroup (SSB)	XXX	413,508	470,471	1,235
31418E-D8-0	FN MA4626 - RMBS		09/18/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	4,551,106	4,700,000	9,922
31418E-DE-7	FN MA4600 - RMBS		09/18/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	2,312,131	2,460,941	4,307
31418E-HJ-2	FN MA4732 - RMBS		08/09/2024	Merrill Lynch	XXX	464,383	491,410	601
31418E-HK-9	FN MA4733 - RMBS		02/05/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	4,775,758	4,975,359	3,110
31418E-KU-3	FN MA4806 - RMBS		10/30/2024	CitiGroup	XXX	452,170	463,318	1,930
31418E-P3-8	FN MA4941 - RMBS		05/28/2024	Wells Fargo Securities, LLC	XXX	708,441	718,855	2,965
31418E-P4-6	FN MA4942 - RMBS		06/07/2024	Merrill Lynch	XXX	3,833,339	3,815,454	7,631
31418E-SQ-4	FN MA5026 - RMBS		12/10/2024	MORGAN STANLEY & CO. LLC	XXX	1,538,898	1,700,000	1,653
31418E-XS-4	FN MA5188 - RMBS		10/30/2024	CitiGroup	XXX	2,858,296	2,999,852	11,249
31418E-XU-9	FN MA5190 - RMBS		10/16/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	8,875,672	8,838,385	17,860
31418E-YM-6	FN MA5215 - RMBS		09/11/2024	DAIWA BANK	XXX	3,049,327	3,002,183	6,880
31418E-ZK-9	FN MA5245 - RMBS		04/09/2024	BK OF NYC/FCSTONE	XXX	1,089,403	1,124,001	1,561
31419B-7B-5	FN AE1789 - RMBS		05/28/2024	Unknown	XXX	36,014	38,383	115
31419E-6N-4	FN AE4476 - RMBS		05/28/2024	Unknown	XXX	186,692	200,937	603
31419F-C3-8	FN AE4589 - RMBS		05/28/2024	Unknown	XXX	112,911	120,336	361
3142GR-VH-0	FH RJ1515 - RMBS		11/05/2024	HARRIS NESBITT CORP BONDS	XXX	398,312	399,053	306
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		05/28/2024	Unknown	XXX	523,655	460,000	13,340
709223-A2-7	PENNSYLVANIA ST TPK COMM TPK REV		05/28/2024	Unknown	XXX	89,955	90,000	2,439
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV		05/28/2024	Unknown	XXX	257,221	245,000	1,074
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		05/28/2024	BARCLAYS CAPITAL INC.	XXX	355,699	375,000	560
915217-WX-7	UNIVERSITY VA UNIV REVS		05/28/2024	Unknown	XXX	27,074	35,000	353
090999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						215,930,712	229,098,279	368,951
Bonds - Industrial and Miscellaneous (Unaffiliated)								
000000-00-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		07/16/2024	WELLS FARGO SECURITIES LLC	XXX	1,956,985	1,900,000	7,509
00081T-AK-4	ACCO BRANDS CORP		10/16/2024	JEFF	XXX	162,531	175,000	661
00119C-AN-1	AGL 20R A1R - CDO	C	09/13/2024	BNP Paribas	XXX	3,500,000	3,500,000	0
00119C-AY-7	AGL 20R D2R - CDO	C	09/13/2024	BNP Paribas	XXX	1,500,000	1,500,000	0
00121B-AG-4	AGL 32 C - CDO	C	06/20/2024	Citigroup (SSB)	XXX	1,000,000	1,000,000	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.00121D-AD-7	AGL 33 D1 - CDO		09/13/2024	SG COWEN & CO NEW YORK	XXX	1,292,850	1,300,000	9,255
.00142M-AC-4	CLVR 2019-2 AR - CDO		05/28/2024	Unknown	XXX	1,503,967	1,500,000	9,192
.00175P-AC-7	AMN HEALTHCARE INC		05/13/2024	Various	XXX	265,099	300,000	.567
.00287Y-BX-6	ABBYIE INC		05/28/2024	Unknown	XXX	1,239,002	1,362,000	.847
.00287Y-CA-5	ABBYIE INC		06/25/2024	CITADEL SECURITIES LLC	XXX	110,209	125,000	.492
.00489L-AF-0	ACRISURE LLC		07/01/2024	Jane Street	XXX	294,609	325,000	5,256
.00489L-AL-7	ACRISURE LLC		12/09/2024	Various	XXX	332,250	330,000	.391
.00653V-AA-9	ADAPTHEALTH LLC		07/10/2024	JEFF	XXX	312,000	325,000	8,847
.00653V-AC-5	ADAPTHEALTH LLC		05/24/2024	JP Morgan	XXX	107,188	125,000	1,895
.007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI SA	C	11/06/2024	Various	XXX	1,002,480	995,000	10,096
.00792M-AA-1	AG 24NLP A - CMBS		08/06/2024	JP MORGAN SECURITIES LLC	XXX	1,592,000	1,600,000	.0
.00810G-AD-6	AETHON UNITED BR LP		09/19/2024	JP Morgan	XXX	325,000	325,000	.0
.00973R-AN-3	AKER BP ASA	C	09/24/2024	HSBC SINGAPORE	XXX	697,837	700,000	.0
.010392-FU-7	ALABAMA POWER CO		11/01/2024	GOLDMAN	XXX	441,723	530,000	1,046
.013092-AB-7	ALBERTSONS COMPANIES INC		06/10/2024	Morgan Stanley	XXX	24,625	.25,000	.473
.015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC		06/26/2024	HSBC BANK USA, NATIONAL ASSOCIATION	XXX	174,995	215,000	1,797
.015823-A@-6	ALGONQUIN GAS TRANSMISSION, LLC		07/12/2024	Not Available	XXX	2,300,000	2,300,000	.0
.01741R-AN-2	ALLEGHENY TECHNOLOGIES INC		02/20/2024	BARCLAYS CAPITAL INC	XXX	51,500	.50,000	.70
.018581-AP-3	BREAD FINANCIAL HOLDINGS INC		01/19/2024	Various	XXX	557,200	550,000	3,995
.01883L-AA-1	ALLIANT HOLDINGS INTERMEDIATE LLC		09/12/2024	Various	XXX	86,343	.87,000	2,414
.01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC		11/20/2024	Various	XXX	225,835	226,000	.369
.019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		11/14/2024	Various	XXX	804,774	795,000	11,276
.019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		07/03/2024	Jane Street	XXX	274,011	300,000	1,310
.02128L-AC-0	ALTA EQUIPMENT GROUP INC		08/08/2024	Various	XXX	115,574	120,000	.195
.02154C-AH-6	ALTICE FINANCING SA	C	02/28/2024	BARCLAYS CAPITAL INC	XXX	757,125	875,000	14,323
.02352B-AA-3	AMENTUM ESCROW CORP		07/30/2024	JP Morgan	XXX	145,000	145,000	.0
.02352N-AA-7	AMER SPORTS CO		08/19/2024	Various	XXX	553,108	556,000	9,467
.02589B-AC-4	AMXCA 2023-4 A - ABS		10/15/2024	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	713,979	693,000	.99
.030981-AL-8	AMERIGAS PARTNERS LP		09/13/2024	SUNCM	XXX	415,438	425,000	7,874
.031162-CW-8	AMGEN INC		08/09/2024	Various	XXX	537,224	620,000	6,465
.031162-DH-0	AMGEN INC		05/28/2024	Wells Fargo Securities, LLC	XXX	194,580	205,000	2,306
.031921-AB-5	AMWINS GROUP INC		09/06/2024	WELLS FARGO SECURITIES LLC	XXX	187,782	200,000	.670
.031921-AC-3	AMWINS GROUP INC		05/14/2024	JP Morgan	XXX	273,625	275,000	4,432
.03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		06/03/2024	Various	XXX	418,999	418,000	4,952
.03718N-AC-0	ANTOFAGASTA PLC	C	04/29/2024	CitiGroup	XXX	845,019	850,000	.0
.03882L-AJ-9	AMST 2022-WF4 A5 - CMBS		04/16/2024	Deutsche Bank	XXX	259,219	300,000	.467
.03939C-AA-1	ARCH CAPITAL FINANCE LLC		05/28/2024	Unknown	XXX	105,952	110,000	1,998
.03959K-AD-2	ARCHROCK PARTNERS LP		08/12/2024	WELLS FARGO SECURITIES LLC	XXX	225,000	225,000	.0
.03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	04/26/2024	JP Morgan	XXX	164,708	200,000	3,781
.04288B-AB-6	ARSENAL AIC PARENT LLC		11/14/2024	GOLDMAN	XXX	132,136	125,000	1,222
.04288B-AC-4	ARSENAL AIC PARENT LLC		07/30/2024	UBS	XXX	240,725	225,000	12,358
.04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC		10/02/2024	JP Morgan	XXX	195,000	195,000	.0
.04963X-AA-2	AHPT 24ATRM A - CMBS		10/07/2024	GOLDMAN	XXX	1,289,999	1,290,000	4,406
.05368V-AA-4	AVIENT CORP		04/08/2024	STIFEL NICOLAUS & COMPANY	XXX	231,824	227,000	3,100
.05368V-AB-2	AVIENT CORP		09/05/2024	Various	XXX	115,000	115,000	.0
.053773-BG-0	AVIS BUDGET CAR RENTAL LLC		02/23/2024	Morgan Stanley	XXX	85,275	.90,000	.604
.053773-BF-3	AVIS BUDGET CAR RENTAL LLC		07/09/2024	JEFF	XXX	712,031	775,000	14,927
.053773-BG-1	AVIS BUDGET CAR RENTAL LLC		05/09/2024	GOLDMAN	XXX	186,966	200,000	1,108
.053773-BH-9	AVIS BUDGET CAR RENTAL LLC		01/31/2024	Various	XXX	282,619	283,000	4,171
.053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		09/10/2024	Morgan Stanley	XXX	4,000	4,000	.0
.05377R-EH-3	AESOP 211 A - ABS		05/28/2024	Unknown	XXX	1,099,227	1,200,000	.368
.05377R-GU-2	AESOP 2023-3 A - ABS		05/28/2024	Citigroup (SSB)	XXX	497,849	500,000	.604
.05377R-HY-3	AESOP 241 A - ABS		01/08/2024	BNP PARIBAS	XXX	199,966	200,000	.0
.05480A-AA-3	AZORRA FINANCE LTD	C	12/10/2024	Various	XXX	250,899	250,000	.856
.05492V-AE-5	BBCMS 2020-C7 A4 - CMBS		05/28/2024	Unknown	XXX	1,905,634	2,300,000	3,081
.05508W-AC-9	B&G FOODS INC		06/27/2024	Various	XXX	642,773	625,000	11,067
.05523R-AJ-6	BAE SYSTEMS PLC	C	05/28/2024	Various	XXX	537,392	540,000	1,854
.055262-BH-5	BASF SE	C	01/09/2024	Unknown	XXX	2,400,000	2,400,000	.0
.055451-BE-7	BHP BILLITON FINANCE (USA) LTD	C	05/28/2024	J P MORGAN SECURITIES	XXX	341,640	345,000	4,025
.05554V-AB-6	BBCMS 245C25 A3 - CMBS		03/15/2024	BARCLAY INVESTMENTS, INC	XXX	1,390,482	1,350,000	6,020
.05554V-AE-0	BBCMS 245C25 AS - CMBS		03/15/2024	BARCLAY INVESTMENTS, INC	XXX	442,888	430,000	2,050
.05555A-AE-5	BBCMS 2024-C26 AS - CMBS		05/09/2024	BARCLAY INVESTMENTS, INC	XXX	298,683	290,000	1,080

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SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.05581K-AF-8	BNP PARIBAS SA	C	05/28/2024	MORGAN STANLEY & COMPANY	XXX	198,285	200,000	4,920
.05583J-AH-5	BPCE SA	C	05/28/2024	Unknown	XXX	828,357	880,000	2,100
.05593Q-AC-8	BMO 2024-5C6 A3 - CMBS		09/10/2024	BMO CAPITAL MARKETS	XXX	2,059,994	2,000,000	7,383
.05612E-AA-6	BX 24MF A - CMBS		02/06/2024	Wells Fargo	XXX	2,633,400	2,640,000	.0
.05612F-AA-3	BX 24PAT A - CMBS		02/29/2024	MORGAN STANLEY & COMPANY	XXX	239,394	240,000	.0
.05612H-AA-9	BX 24CNYN A - CMBS		03/15/2024	GOLDMAN	XXX	1,889,629	1,900,000	5,621
.05612R-AA-7	BX 24KING A - CMBS		05/08/2024	Wells Fargo Securities, LLC	XXX	788,025	790,000	.0
.05613N-AA-5	BX 24BREK A - CMBS		10/01/2024	Morgan Stanley	XXX	1,870,600	1,880,000	.0
.05890P-AC-0	BANCO DE CREDITO E INVERSIONES		11/08/2024	JANE STREET EXECUTION SERVICES LLC	XXX	898,026	851,000	19,443
.05964H-BG-9	BANCO SANTANDER SA	C	07/09/2024	Various	XXX	1,996,890	2,000,000	.0
.05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	C	09/18/2024	Morgan Stanley	XXX	1,387,949	1,347,000	271
.06051G-FL-8	BANK OF AMERICA CORP		05/28/2024	Unknown	XXX	509,914	525,000	2,231
.06051G-FU-8	BANK OF AMERICA CORP		05/28/2024	Unknown	XXX	667,325	680,000	7,145
.06051G-GR-4	BANK OF AMERICA CORP		05/28/2024	Unknown	XXX	824,382	870,000	11,028
.06051G-HV-4	BANK OF AMERICA CORP		05/28/2024	Unknown	XXX	219,363	245,000	2,717
.06051G-JQ-3	BANK OF AMERICA CORP		05/28/2024	MORGAN STANLEY & COMPANY	XXX	139,921	150,000	532
.06051G-KK-4	BANK OF AMERICA CORP		08/05/2024	CitiGroup	XXX	254,095	290,000	48
.06051G-LH-0	BANK OF AMERICA CORP		08/02/2024	CITIGROUP GLOBAL MARKETS INC	XXX	2,036,900	2,000,000	29,378
.06051G-LS-6	BANK OF AMERICA CORP		01/23/2024	Bank of America Securities	XXX	3,386,130	3,300,000	69,343
.06211F-AV-0	BANK5 2023-5YR4 A3 - CMBS		05/28/2024	Wells Fargo Securities, LLC	XXX	1,162,011	1,125,298	5,486
.06211U-BF-1	BANK5 2024-5YR7 A2 - CMBS		06/03/2024	MORGAN STANLEY & CO. LLC	XXX	2,221,994	2,200,000	4,245
.06406R-BK-2	BANK OF NEW YORK MELLON CORP		11/01/2024	Morgan Stanley	XXX	1,478,779	1,495,000	18,704
.06541B-BK-3	BANK 2023-BNK45 A5 - CMBS		05/28/2024	Wells Fargo Securities, LLC	XXX	986,707	1,000,000	3,902
.066043-AB-6	BANK5 2024-5YR6 A3 - CMBS		04/19/2024	JP MORGAN	XXX	1,346,346	1,320,000	1,135
.066043-AG-5	BANK5 2024-5YR6 A5 - CMBS		04/19/2024	JP MORGAN	XXX	514,999	500,000	472
.06644X-BG-0	BANK5 2024-5YR12 A3 - CMBS		11/21/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	926,952	900,000	1,486
.06738E-BD-6	BARCLAYS PLC	C	05/28/2024	Unknown	XXX	510,316	525,000	870
.06738E-CG-8	BARCLAYS PLC	C	08/02/2024	RBC Europe Limited	XXX	2,535,504	2,400,000	35,684
.06738E-CJ-2	BARCLAYS PLC	C	05/28/2024	BARCLAYS CAPITAL INC	XXX	268,625	265,000	3,586
.071734-AN-7	BAUSCH HEALTH COMPANIES INC		10/11/2024	Various	XXX	383,000	500,000	8,910
.07336A-AE-7	BBCMS 2022-C14 A5 - CMBS		10/24/2024	BNP Paribas	XXX	1,753,516	2,000,000	3,928
.07336D-AW-1	BBCMS 2023-C20 A5 - CMBS		10/04/2024	Barclays Bank	XXX	2,526,844	2,400,000	2,230
.07336U-AC-7	BBVA MEXICO SA	C	09/03/2024	BBVA SECURITIES INC	XXX	1,117,424	1,120,000	.0
.07556Q-BT-1	BEAZER HOMES USA INC		06/11/2024	Various	XXX	42,068	42,000	455
.07556Q-BU-8	BEAZER HOMES USA INC		06/03/2024	Various	XXX	697,400	696,000	5,349
.080782-AA-3	BELRON UK FINANCE PLC	C	10/02/2024	JP Morgan	XXX	200,000	200,000	.0
.08160B-AC-8	BMARK 2018-B5 A3 - CMBS		02/28/2024	Wells Fargo	XXX	617,805	650,000	.0
.08162B-BC-5	BMARK 2019-B11 A3 - CMBS		05/28/2024	Unknown	XXX	1,973,065	2,000,000	4,892
.08162P-AW-1	BMARK 2018-B1 A4 - CMBS		05/28/2024	Citigroup (SSB)	XXX	571,278	587,772	1,500
.08163X-AY-9	BMARK 2024-V5 A3 - CMBS		01/19/2024	Deutsche Bank	XXX	710,699	690,000	3,338
.08182Y-AG-3	BSP XXXV D - CDO	C	09/19/2024	Various	XXX	1,523,585	1,500,000	24,214
.08183D-AJ-2	BSP 31 C - CDO	C	06/20/2024	RBCMK	XXX	251,875	250,000	3,295
.08186A-AJ-5	BSP XXVI AR - CDO	C	07/03/2024	Scotcia Capital Markets	XXX	2,000,000	2,000,000	.0
.081915-AB-6	BMARK 2024-V12 A3 - CMBS		12/17/2024	Goldman Sachs & Co.	XXX	1,339,000	1,300,000	6,217
.081925-AD-1	BMARK 2023-B39 A5 - CMBS		10/04/2024	SG AMERICAS SECURITIES LLC	XXX	2,664,648	2,500,000	2,397
.08576P-AH-4	BERRY GLOBAL INC		05/28/2024	Unknown	XXX	1,056,550	1,130,000	6,554
.08861R-AE-1	BFLD 24UNIV C - CMBS		10/29/2024	CitiGroup	XXX	468,825	470,000	.0
.08949L-AB-6	BIG RIVER STEEL LLC		12/18/2024	Various	XXX	228,206	227,000	3,810
.09031W-AE-3	BIMBO BAKERIES USA INC		01/04/2024	JP MORGAN	XXX	509,356	515,000	.0
.095796-AJ-7	BLUE RACER MIDSTREAM LLC		05/14/2024	RBC Capital	XXX	70,000	70,000	.0
.095796-AK-4	BLUE RACER MIDSTREAM LLC		05/14/2024	RBC Capital	XXX	95,000	95,000	.0
.09582*-AB-3	BLUE OWL GP STAKES III FINANCING SPV (A)		06/10/2024	Not Available	XXX	800,000	800,000	.0
.09660Q-AT-1	BMO 2024-5C3 A3 - CMBS		01/25/2024	HARRIS NESBITT CORP BONDS	XXX	906,399	880,000	1,824
.096920-AD-5	BMO 2024-C10 A5 - CMBS		10/24/2024	Morgan Stanley	XXX	2,029,096	1,970,000	1,799
.097023-DG-7	BOEING CO		05/28/2024	Unknown	XXX	1,547,987	1,650,000	11,474
.097023-DJ-1	BOEING CO		04/29/2024	Bank of America Securities	XXX	2,000,000	2,000,000	.0
.097751-BX-8	BOMBARDIER INC		06/05/2024	RBC Capital	XXX	463,538	470,000	8,695
.097751-CB-5	BOMBARDIER INC		09/20/2024	Various	XXX	591,634	570,000	12,763
.097751-CC-3	BOMBARDIER INC		05/21/2024	Morgan Stanley	XXX	175,000	175,000	.0
.103304-BV-2	BOYD GAMING CORP		08/12/2024	Various	XXX	571,578	625,000	11,017
.10569G-AA-4	BRAVO 23RPL1 A1 - RMBS		05/28/2024	BANC OF AMERICA/FIXED INCOME	XXX	207,859	212,207	796
.109696-AA-2	BRINKS CO		05/14/2024	SUS	XXX	47,650	50,000	199

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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
109696-AC-8	BRINKS CO.		06/05/2024	JP Morgan	XXX	50,000	50,000	.0
110122-EG-9	BRISTOL-MYERS SQUIBB CO.		05/28/2024	Various	XXX	1,494,045	1,500,000	8,024
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		05/28/2024	Unknown	XXX	114,237	140,000	.992
11135F-BK-6	BROADCOM INC.		05/28/2024	Unknown	XXX	828,327	970,000	3,961
11135F-CB-5	BROADCOM INC.		09/26/2024	BONY/TORONTO DOMINION SECURITIES INC.	XXX	509,102	510,000	.0
118382-BA-7	BKPRK 1RR ARR - CDO.		11/14/2024	CitiGroup	XXX	2,750,000	2,750,000	.0
120568-BC-3	BUNGE LIMITED FINANCE CORP.		09/10/2024	Various	XXX	1,746,412	2,000,000	12,969
12433B-AA-5	BX 24MDHS A - CMBS		05/02/2024	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	548,627	550,000	.0
1248EP-CN-1	CCO HOLDINGS LLC		10/29/2024	WELLS FARGO SECURITIES LLC	XXX	81,720	96,000	2,148
12509V-AG-7	CBAM 2020-12 AR - CDO.	C	09/26/2024	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	1,000,626	1,000,000	12,887
12511V-AA-6	CDI ESCROW ISSUER INC.		01/22/2024	BNP PARIBAS	XXX	266,306	265,000	4,648
12513G-BG-3	CDW LLC		05/28/2024	J P MORGAN SECURITIES	XXX	701,445	755,000	9,911
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC.		09/05/2024	Various	XXX	266,068	253,000	9,099
125523-AH-3	CIGNA GROUP		05/28/2024	Unknown	XXX	414,875	430,000	2,247
125896-BR-0	CMS ENERGY CORP.		05/28/2024	Unknown	XXX	97,801	105,000	.886
125896-BS-8	CMS ENERGY CORP.		05/28/2024	Unknown	XXX	71,090	75,000	.740
126307-AQ-0	CSC HOLDINGS LLC		06/03/2024	GOLDMAN	XXX	241,800	310,000	2,321
126307-BA-4	CSC HOLDINGS LLC		09/03/2024	CITIBANK	XXX	140,225	355,000	2,778
126307-BB-2	CSC HOLDINGS LLC		01/11/2024	SUS	XXX	587,192	800,000	4,125
126307-BD-8	CSC HOLDINGS LLC		06/04/2024	GOLDMAN	XXX	435,000	1,000,000	.514
12653C-AL-2	CNX RESOURCES CORP		02/12/2024	JP Morgan	XXX	115,000	115,000	.0
126650-AQ-3	CVS HEALTH CORP - ABS		05/28/2024	Unknown	XXX	47,140	47,318	.137
126650-AW-0	CVSPAS NOTES CTF - CMBS		05/28/2024	Unknown	XXX	5,611	5,710	.15
126650-BP-4	CVSPAS 06 CRT - ABS		05/28/2024	Unknown	XXX	266,725	269,278	.813
126650-CL-2	CVS HEALTH CORP.		05/28/2024	Unknown	XXX	48,997	50,000	.689
126650-DR-8	CVS HEALTH CORP.		08/05/2024	BARCLAY INVESTMENTS, INC.	XXX	70,483	85,000	.707
126650-ED-8	CVS HEALTH CORP.		06/26/2024	CitiGroup	XXX	190,621	190,000	1,444
127696-AA-8	CAESARS ENTERTAINMENT INC.		06/03/2024	Various	XXX	340,725	375,000	4,256
127696-AB-6	CAESARS ENTERTAINMENT INC.		08/13/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	77,156	75,000	2,610
127696-AC-4	CAESARS ENTERTAINMENT INC.		01/24/2024	Various	XXX	515,000	515,000	.0
12803R-AB-0	CALIXABANK SA	C	05/28/2024	BARCLAYS CAPITAL INC.	XXX	227,759	225,000	3,133
131347-CR-5	CALPINE CORP		06/03/2024	UBS	XXX	175,820	200,000	1,938
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC.		12/18/2024	SUS	XXX	191,898	200,000	7,486
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		05/28/2024	MORGAN STANLEY & COMPANY	XXX	131,127	120,000	.712
14315G-AU-9	CGMS 2020-2 CR - CDO	C	06/17/2024	CitiGroup	XXX	250,000	250,000	3,294
143658-BQ-4	CARNIVAL CORP.		07/26/2024	Various	XXX	562,829	600,000	9,497
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD.	C	02/22/2024	OPPENHEIMER & CO. INC.	XXX	82,031	75,000	2,486
14739L-AB-8	CASCADES INC.		12/18/2024	Various	XXX	169,050	175,000	3,510
15135U-AF-6	GENOVUS ENERGY INC.		05/28/2024	Unknown	XXX	13,896	13,000	.32
156504-AL-6	CENTURY COMMUNITIES INC.		03/25/2024	CANTOR FITZGERALD	XXX	231,150	230,000	5,003
161150-AF-7	CHART INDUSTRIES INC.		02/01/2024	CITIBANK	XXX	23,748	23,000	.163
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC		11/05/2024	WLTN-TFCS - TRANSAMERICA FINANCIAL	XXX	314,499	326,000	.763
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC		05/28/2024	Unknown	XXX	668,839	875,000	6,541
16159X-AB-8	CHASE 248 A3 - RMBS		09/17/2024	JP MORGAN	XXX	750,469	750,000	2,865
163851-AJ-7	CHEMOURS CO.		11/14/2024	Various	XXX	150,000	150,000	.0
17027N-AC-6	CHOBANI LLC		07/11/2024	Various	XXX	232,246	227,000	3,032
171484-AJ-7	CHURCHILL DOWNS INC.		09/25/2024	WELLS FARGO SECURITIES LLC	XXX	41,350	40,000	1,088
172441-BH-9	CINEMARK USA INC		07/09/2024	WELLS FARGO SECURITIES LLC	XXX	105,000	105,000	.0
17291E-AV-3	CGCMT 2016-P6 A4 - CMBS		05/28/2024	GOLDMAN	XXX	845,992	886,809	2,300
172967-JT-9	CITIGROUP INC.		05/28/2024	Unknown	XXX	83,881	85,000	1,745
172967-KA-8	CITIGROUP INC.		05/28/2024	Unknown	XXX	451,640	465,000	3,391
172967-LP-4	CITIGROUP INC.		05/28/2024	Unknown	XXX	84,947	90,000	1,137
172967-ML-2	CITIGROUP INC.		11/01/2024	Jefferies Company	XXX	363,686	410,000	2,884
172967-MY-4	CITIGROUP INC.		08/28/2024	SUS	XXX	439,572	505,000	4,239
172967-NE-7	CITIGROUP INC.		05/28/2024	Unknown	XXX	85,624	105,000	.184
17308C-C5-3	CITIGROUP INC.		05/28/2024	Unknown	XXX	499,220	565,000	1,074
17327C-AT-0	CITIGROUP INC.		09/26/2024	BARCLAYS CAPITAL INC.	XXX	1,442,333	1,440,000	1,453
17328R-AY-5	CGCMT 2020-GC46 A4 - CMBS		05/28/2024	Unknown	XXX	837,255	1,000,000	1,858
17888H-AA-1	CIVITAS RESOURCES INC.		08/28/2024	Various	XXX	113,617	108,000	1,178
17888H-AC-7	CIVITAS RESOURCES INC.		10/15/2024	BARCLAYS CAPITAL INC.	XXX	94,613	90,000	3,558
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP.	C	06/03/2024	Morgan Stanley	XXX	231,210	250,000	4,144
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		12/12/2024	Various	XXX	241,219	250,000	4,417

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		08/29/2024	WELLS FARGO SECURITIES LLC	XXX	26,175	30,000	.872
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		07/24/2024	Various	XXX	89,785	105,000	1,143
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		11/14/2024	Various	XXX	290,581	275,000	3,988
185899-AN-1	CLEVELAND-CLIFFS INC.		06/03/2024	BARCLAYS CAPITAL INC.	XXX	124,250	125,000	1,148
185899-AP-6	CLEVELAND-CLIFFS INC.		09/06/2024	Various	XXX	523,670	526,000	9,728
185899-AQ-4	CLEVELAND-CLIFFS INC.		11/04/2024	Various	XXX	392,417	392,000	.74
185899-AR-2	CLEVELAND-CLIFFS INC.		10/08/2024	WELLS FARGO SECURITIES LLC	XXX	160,000	160,000	.0
18685@-AZ-5	CLIFFWATER CORPORATE LENDING FUND		06/28/2024	Unmatched Counter Party	XXX	1,300,000	1,300,000	.0
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC		05/28/2024	Unknown	XXX	751,868	780,000	9,261
200340-AW-7	COMERICA INC.		05/28/2024	Various	XXX	956,073	975,000	16,924
202795-JN-1	COMMONWEALTH EDISON CO.		05/28/2024	Unknown	XXX	411,107	435,000	4,605
205768-AT-1	COMSTOCK RESOURCES INC.		11/18/2024	Various	XXX	302,063	325,000	6,332
20752T-AB-0	CONNECT FINCO SARL	C	10/15/2024	BARCLAYS CAPITAL INC.	XXX	772,000	800,000	4,200
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS		05/28/2024	MORGAN STANLEY & COMPANY	XXX	34,546	34,421	.0
21039C-AA-2	CONSTELLUM SE	C	09/06/2024	WELLS FARGO SECURITIES LLC	XXX	367,290	371,000	4,869
212015-AU-5	CONTINENTAL RESOURCES INC.		05/28/2024	Citigroup (SSB)	XXX	73,700	80,000	.66
21925D-AB-5	CORNERSTONE BUILDING BRANDS INC.		07/31/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	99,000	99,000	.0
21979L-AB-2	CORONADO FINANCE PTY LTD.	C	09/24/2024	Various	XXX	211,094	210,000	.0
21987B-BK-3	CORPORACION NACIONAL DEL COBRE DE CHILE	C	01/23/2024	CitiGroup	XXX	579,664	580,000	.0
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	Merrill Lynch	XXX	140,000	140,000	.0
22282E-AJ-1	REWorld HOLDING CORP		07/10/2024	SUS	XXX	67,688	75,000	1,354
22303X-AA-3	REWorld HOLDING CORP		12/10/2024	Various	XXX	259,113	285,000	1,486
22822V-BD-2	CROWN CASTLE INC.		05/28/2024	J P MORGAN SECURITIES	XXX	276,114	275,000	.7358
22846F-AJ-7	CRNPT 10 D - CDO	C	06/27/2024	Citigroup (SSB)	XXX	2,002,000	2,000,000	33,821
22945J-AA-8	CSTL 24GATE A - CMBS		10/08/2024	Citigroup (SSB)	XXX	2,165,798	2,210,000	6,347
22966R-AH-9	CUBESWART LP		05/28/2024	WELLS FARGO SECURITIES LLC	XXX	310,273	355,000	3,617
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC		06/11/2024	Various	XXX	39,873	38,000	1,288
233063-AQ-9	DBJPM 2020-C9 A4 - CMBS		05/28/2024	Unknown	XXX	2,473,173	3,000,000	3,699
233104-AA-6	DCL I BIDCO LLC		10/23/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	195,000	195,000	.0
23636A-BJ-9	DANSKE BANK A/S	C	09/25/2024	Various	XXX	1,090,027	1,090,000	.0
237266-AJ-0	DARLING INGREDIENTS INC.		10/09/2024	Various	XXX	171,911	174,000	3,220
23918K-AS-7	DAVITA INC.		10/30/2024	Merrill Lynch	XXX	185,500	200,000	3,854
23918K-AT-5	DAVITA INC.		05/09/2024	JP Morgan	XXX	189,081	225,000	2,063
23918K-AW-8	DAVITA INC.		08/13/2024	Various	XXX	255,000	255,000	.10
24022F-AJ-9	DC 24HLTN D - CMBS		03/21/2024	MORGAN STANLEY & COMPANY	XXX	749,925	750,000	.482
251526-CE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/28/2024	Unknown	XXX	259,546	275,000	.65
251526-CP-2	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/28/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	247,779	270,000	.208
25255L-AU-6	DIAMETER CAPITAL CLO 2 LTD. - CDO		10/11/2024	J P MORGAN SECURITIES	XXX	500,000	500,000	.0
25259K-AA-8	DIAMOND ESCROW ISSUER LLC		12/06/2024	SUS	XXX	213,398	200,000	3,683
25278X-AZ-2	DIAMONDBACK ENERGY INC.		04/10/2024	Various	XXX	286,841	290,000	.0
26078J-AD-2	DUPONT DE NEMOURS INC.		09/12/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	663,072	650,000	10,067
26254K-AL-7	DRSLF 119 D1 - CDO	C	06/17/2024	CitiGroup	XXX	361,800	360,000	4,846
26442E-AJ-9	DUKE ENERGY OHIO INC.		05/28/2024	Citigroup (SSB)	XXX	54,704	55,000	.457
26444H-AK-7	DUKE ENERGY FLORIDA LLC		08/06/2024	RBCMK	XXX	713,443	830,000	2,877
26857L-AA-0	ELFI 2020-A A - ABS		05/28/2024	Unknown	XXX	313,719	359,682	.52
26860X-AJ-0	ELM 24ELM C15 - CMBS		05/21/2024	GOLDMAN	XXX	370,000	370,000	.318
26860X-AL-5	ELM 24ELM D15 - CMBS		05/21/2024	GOLDMAN	XXX	670,000	670,000	.621
26873C-AB-8	EMRLD BORROWER LP		06/18/2024	Various	XXX	144,000	144,000	.0
26884T-AW-2	ERAC USA FINANCE LLC		05/28/2024	MIZUHO SECURITIES USA/FIXED INCOME	XXX	955,514	990,000	3,638
26885B-AN-0	EQM MIDSTREAM PARTNERS LP		04/22/2024	WELLS FARGO SECURITIES LLC	XXX	26,063	25,000	.745
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		02/29/2024	WELLS FARGO SECURITIES LLC	XXX	158,398	158,000	.150
27034R-AA-1	PERMIAN RESOURCES OPERATING LLC		01/12/2024	SUS	XXX	129,375	125,000	2,556
27829P-AU-0	EATON 202RR ARR - CDO	C	09/19/2024	MORGAN STANLEY & COMPANY	XXX	1,000,000	1,000,000	.0
27830B-BU-7	EATON 2013-1 CRR - CDO		06/17/2024	Citigroup (SSB)	XXX	250,000	250,000	3,996
27830X-BC-9	EATON 191RR D1R - CDO		05/09/2024	BANC OF AMERICA/FIXED INCOME	XXX	350,000	350,000	.0
27900Q-AA-4	ECO MATERIAL TECHNOLOGIES INC.		03/28/2024	RBRD	XXX	101,625	100,000	1,356
28622H-AB-7	ELEVANCE HEALTH INC.		08/05/2024	Morgan Stanley	XXX	14,960	15,000	.338
28623A-AN-5	AWPT 165RR A1R - CDO	C	12/19/2024	GOLDMAN	XXX	1,750,000	1,750,000	.0
289178-AA-3	ELLUCIAN HOLDINGS INC.		11/15/2024	Various	XXX	188,073	188,000	.0
29001E-AE-7	ELM33 33R CR - CDO	C	08/20/2024	RBCMK	XXX	500,000	500,000	.0
29002V-AQ-1	ELM10 10R CR - CDO	C	04/05/2024	CIBC WORLD MARKETS CORP	XXX	498,223	500,000	1,777
29103C-AA-6	EMRLD BORROWER LP		02/29/2024	Various	XXX	202,903	202,000	2,719

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29163V-AG-8	EMPIRE COMMUNITIES CORP.		07/24/2024	Various	XXX	251,875	250,000	1,286
29250N-BX-2	ENBRIDGE INC.		05/28/2024	MORGAN STANLEY & COMPANY	XXX	209,794	205,000	444
29250N-CC-7	ENBRIDGE INC.		04/02/2024	Deutsche Bank	XXX	39,940	40,000	.0
292554-AR-3	ENCORE CAPITAL GROUP INC.		06/11/2024	Unknown	XXX	201,700	200,000	992
29273R-BE-8	ENERGY TRANSFER LP		06/26/2024	JP MORGAN	XXX	177,299	190,000	2,638
29273V-AT-7	ENERGY TRANSFER LP		05/28/2024	Various	XXX	57,313	55,000	1,731
29273V-AU-4	ENERGY TRANSFER LP		05/28/2024	MITSUBISHI UFJ SECURITIES	XXX	31,670	30,000	966
29275Y-AC-6	ENERSYS		06/03/2024	Morgan Stanley	XXX	212,675	225,000	4,621
29275Y-AF-9	ENERSYS		01/04/2024	JP Morgan	XXX	60,000	60,000	.0
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV	C	05/28/2024	Unknown	XXX	535,318	655,000	5,568
29278N-AF-0	ENERGY TRANSFER LP		05/28/2024	Unknown	XXX	514,965	525,000	11,767
29286D-AB-1	ENGIE SA	C	04/03/2024	Morgan Stanley	XXX	444,964	445,000	.0
29374M-AC-2	EFF 244 A3 - ABS		10/08/2024	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	298,964	299,000	.0
29374M-AD-0	EFF 244 A4 - ABS		10/09/2024	Various	XXX	1,154,888	1,154,000	.0
29375P-AB-6	EFF 241 A2 - ABS		01/23/2024	RBC Capital	XXX	399,944	400,000	.0
29375Q-AD-0	EFF 243 A4 - ABS		07/16/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	240,997	241,000	.0
29450Y-AA-7	EQUIPMENTSHARE.COM INC.		06/28/2024	Various	XXX	228,308	221,000	4,896
29450Y-AB-5	EQUIPMENTSHARE.COM INC.		04/11/2024	WELLS FARGO SECURITIES LLC	XXX	65,000	65,000	.0
29450Y-AC-3	EQUIPMENTSHARE.COM INC.		09/11/2024	Various	XXX	195,420	195,000	.0
29481H-AL-7	ERGON, INC.		03/26/2024	DIRECT	XXX	900,000	900,000	.0
30040W-AE-8	EVERSOURCE ENERGY		05/28/2024	Unknown	XXX	69,562	75,000	914
30225V-AS-6	EXTRA SPACE STORAGE LP		06/26/2024	GOLDMAN	XXX	191,648	195,000	4,622
302491-AX-3	FMC CORP		05/28/2024	Jefferies	XXX	329,473	335,000	526
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD.	C	07/25/2024	Various	XXX	24,788	25,000	442
30291S-AC-7	FRESB 2020-SB74 A5H - CMBS		03/05/2024	First Tennessee Bank	XXX	1,016,419	1,070,823	244
30321C-AS-1	FRESB 2021-SB88 A0F - CMBS		01/01/2024	Morgan Stanley	XXX	2	0	(2)
30325W-AC-8	FRESB 2021-SB93 10F - CMBS		02/06/2024	JP MORGAN	XXX	830,284	980,599	394
30334W-AC-7	FRESB 2024-SB112 A7F - CMBS		01/23/2024	JP MORGAN	XXX	1,105,911	1,100,000	4,070
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD.		05/28/2024	Merrill Lynch	XXX	490,105	500,000	7,969
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NEVADA)		11/14/2024	Various	XXX	863,359	950,000	18,966
316773-DF-4	FIFTH THIRD BANCORP.		05/28/2024	RBC CAPITAL MARKETS	XXX	237,090	262,000	1,042
316773-DK-3	FIFTH THIRD BANCORP.		05/28/2024	Various	XXX	336,886	330,000	7,031
335934-AV-7	FIRST QUANTUM MINERALS LTD.		02/22/2024	GOLDMAN	XXX	205,000	205,000	.0
33834Y-AB-4	FIVE POINT OPERATING COMPANY LP		01/16/2024	Unknown	XXX	692,471	671,669	.0
33835A-AY-5	MORGN 206RR 1R2 - CDO	C	11/05/2024	Wells Fargo	XXX	2,500,000	2,500,000	.0
33883P-AQ-0	FLAT 21R A1R - CDO	C	08/29/2024	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	2,500,000	2,500,000	.0
34501@-AE-1	FOOTBALL CLUB TERMINAL NOTE 2024-XVII TR		06/26/2024	Not Available	XXX	2,500,000	2,500,000	.0
34528Q-JF-2	FORDF 2024-2 A - ABS		10/11/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	341,494	333,000	.0
34528Q-JQ-8	FORDF 244 A - ABS		10/03/2024	JP MORGAN	XXX	2,275,256	2,276,000	.0
34533B-AA-8	FORDR 24REV1 A - ABS		08/01/2024	Various	XXX	3,416,395	3,400,000	5,479
34535Q-AA-3	FORDR 2023-REV1 A - ABS		05/28/2024	J P MORGAN SECURITIES	XXX	590,524	600,000	1,051
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		05/28/2024	GOLDMAN	XXX	176,405	200,000	333
345397-D5-9	FORD MOTOR CREDIT COMPANY LLC		05/28/2024	Citigroup (SSB)	XXX	206,093	200,000	793
349553-AM-9	FORTIS INC.		05/28/2024	Unknown	XXX	268,869	286,000	1,311
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC.		07/09/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	252,750	250,000	1,125
35040V-AA-7	FFIN 242 A - ABS		09/09/2024	GOLDMAN	XXX	2,329,606	2,330,000	.0
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS		05/28/2024	Merrill Lynch	XXX	241,398	238,152	.0
35640Y-AH-0	FREEDOM MORTGAGE CORP.		05/16/2024	JP Morgan	XXX	124,375	125,000	503
35640Y-AJ-6	FREEDOM MORTGAGE CORP.		05/08/2024	Various	XXX	701,531	725,000	12,528
35640Y-AK-3	FREEDOM MORTGAGE CORP.		11/15/2024	UBS	XXX	135,938	125,000	1,958
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		05/23/2024	SUS	XXX	203,198	200,000	5,704
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JP Morgan	XXX	73,500	75,000	893
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		06/24/2024	BARCLAYS CAPITAL INC.	XXX	146,438	150,000	1,714
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		11/04/2024	Various	XXX	1,490,344	1,525,000	3,313
36170J-AA-4	GGAM FINANCE LTD (LIMERICK BRANCH)	C	08/21/2024	Various	XXX	265,125	250,000	4,956
36170J-AC-0	GGAM FINANCE LTD		01/12/2024	RBRD	XXX	333,938	325,000	3,539
36170J-AD-8	GGAM FINANCE LIMITED	C	06/11/2024	GOLDMAN	XXX	126,265	125,000	1,671
36170J-AE-6	GGAM FINANCE LIMITED	C	09/12/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	20,000	20,000	.0
361841-AR-0	GLP CAPITAL LP		05/28/2024	WELLS FARGO SECURITIES LLC	XXX	356,903	430,000	5,163
36228C-UV-3	GSMS 2005-ROCK A - CMBS		04/16/2024	GOLDMAN	XXX	401,416	410,000	1,039
362414-AA-2	GWT 24WLF2 A - CMBS		04/26/2024	Wells Fargo	XXX	598,500	600,000	.0
36261P-AT-9	GSMS 19GSA1 A4 - CMBS		02/07/2024	BARCLAY INVESTMENTS, INC.	XXX	452,422	500,000	339

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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
36263U-AN-9	GSMS 2021-GSA3 A5 - CMBS		10/04/2024	Barclays Bank	XXX	2,601,563	3,000,000	1,309
36267Q-AA-2	GN BONDCO LLC		08/22/2024	Various	XXX	303,438	320,000	7,085
36269K-AA-3	GMREV 2024-1 A - ABS		10/17/2024	TORONTO DOMINION BK	XXX	1,525,020	1,500,000	1,453
36270G-AA-9	GSMS 2023-SHIP A - CMBS		03/05/2024	GOLDMAN	XXX	486,289	500,000	360
36272J-AG-8	GSMS 24RVR C - CMBS		08/01/2024	GOLDMAN	XXX	430,000	430,000	1,511
36321L-AQ-2	GALXY 26R DR - CDO		05/13/2024	BARCLAY INVESTMENTS, INC.	XXX	1,000,000	1,000,000	0
364760-AQ-1	GAP INC.		10/31/2024	Merrill Lynch	XXX	64,594	75,000	242
36485M-AP-4	GARDAWORLD SECURITY CORP		10/29/2024	Bank of America	XXX	50,000	50,000	0
366504-AA-6	GARRETT MOTION HOLDINGS INC.		06/27/2024	Various	XXX	393,094	390,000	1,841
37045X-CG-9	GENERAL MOTORS FINANCIAL COMPANY INC.		05/28/2024	Unknown	XXX	98,849	105,000	1,606
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC.		06/26/2024	JP MORGAN	XXX	362,881	430,000	6,110
37045X-EQ-5	GENERAL MOTORS FINANCIAL COMPANY INC.		05/28/2024	Various	XXX	418,660	420,000	4,208
37148E-AN-4	GNRT 8RR A1R - CDO	C	11/04/2024	GOLDMAN	XXX	1,750,000	1,750,000	0
37149H-AL-0	GNRT 11R AR - CDO	C	09/06/2024	JP Morgan	XXX	1,400,000	1,400,000	0
37185L-AQ-5	GENESIS ENERGY LP		05/06/2024	RBC CAPITAL MARKETS	XXX	33,000	33,000	0
37185L-AR-3	GENESIS ENERGY LP		12/06/2024	Various	XXX	163,256	163,000	0
37441Q-AA-9	WRANGLER HOLDCO CORP		06/06/2024	JP Morgan	XXX	35,000	35,000	0
375558-BS-1	GILEAD SCIENCES INC.		05/28/2024	Various	XXX	474,219	685,000	6,217
377320-AA-4	GLATFELTER CORP.		07/08/2024	Various	XXX	79,176	97,000	691
37954F-AK-0	GLOBAL PARTNERS LP		01/03/2024	JP Morgan	XXX	150,000	150,000	0
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		06/04/2024	WELLS FARGO SECURITIES LLC	XXX	131,000	131,000	0
38014A-AD-3	GMCAR 2024-4 A3 - ABS		10/08/2024	WHSCJPJT MIZUHO SEC LTD TOKYO	XXX	661,873	662,000	0
38021M-AA-4	GOAT HOLDCO LLC		12/10/2024	JP Morgan	XXX	135,000	135,000	0
380355-AJ-6	GOEASY LTD		04/02/2024	JP Morgan	XXX	124,688	125,000	1,086
380355-AM-9	GOEASY LTD		10/21/2024	WELLS FARGO SECURITIES LLC	XXX	150,000	150,000	0
38138B-AL-4	GLM 3 C - CDO	C	06/14/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	1,003,200	1,000,000	11,645
38141G-A5-3	GOLDMAN SACHS GROUP INC.		08/02/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	2,436,258	2,200,000	40,496
38141G-A9-5	GOLDMAN SACHS GROUP INC.		06/26/2024	GOLDMAN	XXX	498,551	485,000	4,887
38141G-WB-6	GOLDMAN SACHS GROUP INC.		05/28/2024	Unknown	XXX	669,677	695,000	9,068
38141G-WV-2	GOLDMAN SACHS GROUP INC.		05/28/2024	Unknown	XXX	282,854	300,000	1,112
38141G-XR-0	GOLDMAN SACHS GROUP INC.		07/30/2024	Morgan Stanley	XXX	210,640	255,000	56
38141G-YA-6	GOLDMAN SACHS GROUP INC.		05/28/2024	Morgan Stanley	XXX	324,913	350,000	1,099
38141G-YJ-7	GOLDMAN SACHS GROUP INC.		05/28/2024	Unknown	XXX	245,012	300,000	2,522
38141G-ZW-9	GOLDMAN SACHS GROUP INC.		08/05/2024	CitiGroup	XXX	260,659	295,000	4,118
38180H-AC-8	GCBSL 62R BR - CDO	C	09/05/2024	SG COWEN & CO NEW YORK	XXX	2,000,000	2,000,000	0
38237B-AA-8	GOOD 241 A - ABS		05/15/2024	GOLDMAN	XXX	395,890	396,000	0
382550-BH-3	GOODYEAR TIRE & RUBBER CO		01/09/2024	Bank of America	XXX	114,469	113,000	1,223
38349Y-AA-3	GOTO GROUP INC.		04/23/2024	Various	XXX	131,014	153,563	1,037
38349Y-AB-1	GOTO GROUP INC.		11/05/2024	Bank of America	XXX	10,543	31,010	308
384311-AA-4	GRAFTECH FINANCE INC.		10/29/2024	STIFEL NICOLAUS & COMPANY	XXX	101,888	143,000	2,480
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LLC		05/06/2024	Bank of America	XXX	125,000	125,000	0
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		05/28/2024	Unknown	XXX	264,290	300,000	2,132
404030-AJ-7	H&E EQUIPMENT SERVICES INC		05/09/2024	Morgan Stanley	XXX	428,369	475,000	7,567
40414L-AR-0	HEALTHPEAK OP LLC		05/28/2024	Unknown	XXX	132,955	145,000	1,875
404300-AA-3	HTL 24T53 A - CMBS		04/03/2024	CitiGroup	XXX	330,000	330,000	592
404300-AE-5	HTL 24T53 C - CMBS		04/03/2024	CitiGroup	XXX	400,000	400,000	866
40481@-AA-0	HA FEDERAL FUNDING X TRUST		04/02/2024	Unknown	XXX	0	126,619	3,868
417558-AB-9	HARVEST MIDSTREAM I LP		04/30/2024	WELLS FARGO SECURITIES LLC	XXX	206,128	206,000	0
41810@-AA-0	HASI CUMBERLAND TRUST		01/26/2024	DIRECT	XXX	1,200,000	1,200,000	0
42250P-AA-1	HEALTHPEAK OP LLC		05/28/2024	Unknown	XXX	483,680	550,000	6,096
42250P-AE-3	HEALTHPEAK OP LLC		06/26/2024	JP MORGAN	XXX	424,505	430,000	753
42329H-AB-4	HELIOS SOFTWARE HOLDINGS INC.	C	12/03/2024	Various	XXX	405,250	400,000	1,604
42704L-AE-4	HERC HOLDINGS INC.		06/04/2024	JP Morgan	XXX	230,000	230,000	0
428040-DB-2	HERTZ CORP		11/26/2024	Various	XXX	47,685	72,000	1,755
428040-DC-0	HERTZ CORP		12/06/2024	Various	XXX	147,152	139,000	5,406
42806M-AE-9	HERTZ 2021-2 A - ABS		05/28/2024	Unknown	XXX	725,829	800,000	112
42806M-AH-2	HERTZ 2021-2 D - ABS		04/10/2024	BNP Paribas	XXX	3,267,479	3,617,500	7,414
42806M-AN-9	HERTZ 222 A - ABS		05/28/2024	RBC CAPITAL MARKETS	XXX	1,275,060	1,400,000	272
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	JP Morgan	XXX	26,000	26,000	0
431318-BG-8	HILCORP ENERGY I LP		10/02/2024	JP Morgan	XXX	413,000	413,000	0
432833-AP-6	HILTON DOMESTIC OPERATING COMPANY INC.		03/22/2024	Various	XXX	287,000	287,000	0
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY INC.		09/05/2024	JP Morgan	XXX	148,000	148,000	0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
437076-DD-1	HOME DEPOT INC.		06/17/2024	GOLDMAN	XXX	953,203	960,000	.0
43730X-AA-2	HPA 2021-3 A - CMBS		01/12/2024	BANC OF AMERICA/FIXED INCOME	XXX	1,477,817	1,685,223	1,648
44148J-AH-2	HWIRE 241 A2 - ABS		05/22/2024	BARCLAY INVESTMENTS, INC.	XXX	857,000	857,000	.0
44267D-AD-9	HOWARD HUGHES CORP.		05/22/2024	JEFF	XXX	118,906	125,000	2,109
44267D-AE-7	HOWARD HUGHES CORP.		05/24/2024	RBRD	XXX	88,700	100,000	1,352
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/06/2024	RBC Capital	XXX	85,000	85,000	.0
44332P-AH-4	HUB INTERNATIONAL LTD.		11/22/2024	Various	XXX	181,143	177,000	3,049
44332P-AJ-0	HUB INTERNATIONAL LTD.		11/19/2024	Various	XXX	66,497	66,000	473
443628-AJ-1	HUDBAY MINERALS INC.		12/19/2024	Various	XXX	88,788	90,000	810
446150-BC-7	HUNTINGTON BANCSHARES INC.		05/28/2024	BANC OF AMERICA/FIXED INCOME	XXX	203,570	200,000	3,345
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC.		05/09/2024	SUS	XXX	716,870	770,000	1,078
44891A-CT-2	HYUNDAI CAPITAL AMERICA		05/28/2024	Various	XXX	681,631	685,000	5,308
448976-AD-2	HART 2024-C A3 - ABS		10/08/2024	BARCLAY INVESTMENTS, INC.	XXX	497,964	498,000	.0
449691-AF-1	ILIAD HOLDING SAS	C	05/14/2024	Various	XXX	402,000	400,000	94
449691-AG-9	ILIAD HOLDING SAS	C	12/17/2024	Various	XXX	727,031	725,000	948
45115A-AB-0	ICON INVESTMENTS SIX DAC	C	05/28/2024	Various	XXX	436,621	435,000	650
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		06/21/2024	BARCLAYS CAPITAL INC.	XXX	74,113	70,000	2,320
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		12/04/2024	Various	XXX	315,288	315,000	1,705
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		06/13/2024	WELLS FARGO SECURITIES LLC	XXX	155,000	155,000	.0
458140-CL-2	INTEL CORP.		09/11/2024	Various	XXX	894,573	900,000	2,704
45827M-AA-5	INTELLIGENT PACKAGING FINCO INC LTD.		09/25/2024	Merrill Lynch	XXX	89,334	90,000	360
46115H-BQ-9	INTESA SANPAOLO SPA	C	04/08/2024	SUS	XXX	165,398	200,000	3,009
46188B-AB-8	INVITATION HOMES OPERATING PARTNERSHIP L		05/28/2024	WELLS FARGO SECURITIES LLC	XXX	388,492	445,000	370
46205Y-AB-7	ION TRADING TECHNOLOGIES SARL	C	05/22/2024	BAIRD, ROBERT W., & COMPANY IN.	XXX	201,500	200,000	.0
46284V-AQ-4	IRON MOUNTAIN INC.		12/03/2024	Various	XXX	149,070	149,000	.0
465965-AC-5	J B POINDEXTER & CO INC.		06/13/2024	Various	XXX	77,438	75,000	3,202
46647P-AM-8	JPMORGAN CHASE & CO.		05/28/2024	Unknown	XXX	328,838	350,000	4,264
46647P-AR-7	JPMORGAN CHASE & CO.		05/28/2024	Unknown	XXX	485,625	510,000	1,986
46647P-BD-7	JPMORGAN CHASE & CO.		05/28/2024	Unknown	XXX	296,594	320,000	724
46647P-CC-8	JPMORGAN CHASE & CO.		08/05/2024	CitiGroup	XXX	396,314	455,000	3,391
46647P-CR-5	JPMORGAN CHASE & CO.		08/22/2024	CitiGroup	XXX	856,974	990,000	7,349
46647P-CU-8	JPMORGAN CHASE & CO.		08/05/2024	Various	XXX	1,239,769	1,445,000	14,775
46647P-CW-4	JPMORGAN CHASE & CO.		05/28/2024	BNP PARIBAS	XXX	42,166	45,000	346
46647P-DA-1	JPMORGAN CHASE & CO.		05/28/2024	BNP Paribas	XXX	33,825	35,000	134
46647P-DU-7	JPMORGAN CHASE & CO.		05/28/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	698,257	700,000	12,776
46647P-DX-1	JPMORGAN CHASE & CO.		05/28/2024	Various	XXX	1,514,504	1,460,000	19,242
46647P-EC-6	JPMORGAN CHASE & CO.		08/02/2024	Susquehanna Financial Group, LLLP	XXX	2,564,200	2,500,000	4,447
469815-AK-0	JACOBS ENTERTAINMENT INC.		07/08/2024	Various	XXX	232,438	250,000	6,291
47048X-AN-2	JTWN XIV A1R - CDO		05/28/2024	Unknown	XXX	1,625,914	1,625,000	11,028
47214B-AA-6	JBS USA HOLDING LUX SARL	C	05/28/2024	RBC CAPITAL MARKETS	XXX	396,625	380,000	5,201
47216F-AA-5	JAZZ SECURITIES DAC	C	05/09/2024	Morgan Stanley	XXX	230,135	250,000	3,585
47232M-AG-7	JEFFERIES FINANCE LLC		10/09/2024	JEFF	XXX	200,000	200,000	.0
475795-AD-2	JELD-WEN INC.		07/12/2024	Various	XXX	405,160	425,000	4,123
48305Q-AC-7	KAISER FOUNDATION HOSPITALS		05/28/2024	Unknown	XXX	80,759	85,000	201
48666K-AY-5	KB HOME		07/03/2024	Various	XXX	471,243	500,000	2,300
49326E-EN-9	KEYCORP.		07/09/2024	KEYBANC	XXX	1,107,780	1,200,000	6,226
49447B-AB-9	KIMCO REALTY OP LLC		09/12/2024	Various	XXX	164,725	165,000	.0
49456B-AU-5	KINDER MORGAN INC.		05/28/2024	Unknown	XXX	242,467	265,000	167
50050N-AA-1	KONTOOR BRANDS INC.		11/14/2024	Jane Street	XXX	161,747	175,000	.0
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	140,000	140,000	.0
500937-AA-5	KSL 24HT2 A - CMBS		11/27/2024	CitiGroup	XXX	249,375	250,000	.0
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC.		06/27/2024	JEFF	XXX	315,000	315,000	.0
50168Q-AF-2	LABL INC.		09/25/2024	Merrill Lynch	XXX	240,000	240,000	.0
501797-AL-8	BATH & BODY WORKS INC.		04/26/2024	CANTOR FITZGERALD	XXX	58,336	59,000	2,017
501797-AR-5	BATH & BODY WORKS INC.		12/19/2024	Goldman Sachs	XXX	103,000	100,000	104
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		06/11/2024	Various	XXX	233,915	225,000	7,666
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC	C	02/28/2024	Barclays Bank	XXX	169,500	200,000	1,310
50212Y-AH-7	LPL HOLDINGS INC.		05/28/2024	MORGAN STANLEY & COMPANY	XXX	72,758	70,000	144
50540R-BB-7	LABORATORY CORPORATION OF AMERICA HOLDIN		09/16/2024	Merrill Lynch	XXX	448,898	450,000	.0
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP		06/26/2024	Various	XXX	70,160	70,000	.0
513272-AD-6	LAMB WESTON HOLDINGS INC.		06/03/2024	WILL	XXX	135,975	150,000	2,131
513272-AE-4	LAMB WESTON HOLDINGS INC.		11/14/2024	Various	XXX	883,535	975,000	10,509

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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
51509P-AA-1	LANDSEA HOMES CORP		11/14/2024	Various	XXX	663,064	662,000	3,434
52109X-AA-6	LBA 247 IND A - CMBS		09/20/2024	JP MORGAN	XXX	379,050	380,000	.0
52113A-AA-0	LCM 42 A1 - CDO		12/23/2024	BARCLAYS CAPITAL INC	XXX	1,755,250	1,750,000	1,408
52590A-AA-2	LFT 242 A - ABS		10/01/2024	GOLDMAN	XXX	1,014,730	1,015,000	.0
52590A-AC-8	LFT 242 C - ABS		10/01/2024	GOLDMAN	XXX	110,958	111,000	.0
52590A-AD-6	LFT 242 D - ABS		10/01/2024	GOLDMAN	XXX	108,957	109,000	.0
526107-AG-2	LENNOX INTERNATIONAL INC		05/28/2024	Wells Fargo Securities, LLC	XXX	429,824	430,000	4,796
527298-BU-6	LEVEL 3 FINANCING INC		04/05/2024	Various	XXX	13,203	13,000	544
527298-BV-4	LEVEL 3 FINANCING INC		08/07/2024	Various	XXX	490,500	501,339	5,818
527298-BX-0	LEVEL 3 FINANCING INC		03/22/2024	SUS	XXX	253,750	250,000	496
527298-BZ-5	LEVEL 3 FINANCING INC		07/09/2024	Various	XXX	470,719	475,000	5,450
527298-CB-7	LEVEL 3 FINANCING INC		03/22/2024	GOLDMAN	XXX	73,150	110,000	99
527298-CD-3	LEVEL 3 FINANCING INC		03/22/2024	Merrill Lynch	XXX	406,250	650,000	6,216
53079E-BG-8	LIBERTY MUTUAL GROUP INC		05/28/2024	Unknown	XXX	212,759	222,000	3,297
53190F-AE-5	LIFE TIME INC		10/22/2024	DBSI	XXX	200,000	200,000	.0
53219L-AS-8	LIFEPOINT HEALTH INC		10/03/2024	Various	XXX	72,469	75,000	635
535219-AA-7	LINDBLAD EXPEDITIONS HOLDINGS INC		08/06/2024	Various	XXX	613,500	600,000	3,225
536797-AG-8	LITHIA MOTORS INC		09/12/2024	Various	XXX	361,250	400,000	2,422
550241-AK-9	LUMEN TECHNOLOGIES INC		10/21/2024	JP Morgan	XXX	99,427	100,000	778
55286P-AA-1	MCR 24HTL A - CMBS		02/07/2024	DEUTSCHE BANK SECURITIES, INC	XXX	798,001	800,000	.0
552953-CJ-8	MGM RESORTS INTERNATIONAL		09/26/2024	Various	XXX	670,016	673,000	3,692
552953-CK-5	MGM RESORTS INTERNATIONAL		09/03/2024	Various	XXX	306,000	306,000	.0
55305B-AS-0	M/I HOMES INC		11/14/2024	Jane Street	XXX	466,341	475,000	6,793
55318E-AA-8	MIRA 23MILE A - CMBS		03/05/2024	Morgan Stanley	XXX	417,469	400,000	450
55318R-AA-9	MMH MASTER LLC		02/27/2024	SNCRUS44 STIFEL, NICOLAUS US	XXX	1,200,000	1,200,000	.0
55337P-AA-0	MIND HOLDCO II LLC		06/03/2024	GOLDMAN	XXX	183,302	200,000	3,758
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		05/20/2024	BARCLAYS CAPITAL INC	XXX	235,990	350,000	1,762
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	C	08/16/2024	JP Morgan	XXX	102,699	97,000	2,437
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	C	06/11/2024	Various	XXX	142,775	140,000	1,715
55760L-AB-3	MADISON IAQ LLC		08/20/2024	Various	XXX	126,938	140,000	1,588
55820C-AN-5	MDPK XXIX AR - CDO	C	09/26/2024	Morgan Stanley	XXX	932,886	931,954	11,872
55820L-AS-4	ATRM 44RR D1R - CDO	C	06/20/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	750,000	750,000	.0
55822E-AQ-2	MADISON PARK FUNDING LIX LTD. - CDO	C	06/14/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	1,562,225	1,550,000	1,744
55903V-BC-6	WARNERMEDIA HOLDINGS INC		08/01/2024	SUS	XXX	2,085,720	2,400,000	39,082
55939A-AA-5	MAGNERA CORPORATION		12/02/2024	Various	XXX	372,832	373,000	176
567928-AD-8	MFIT 24A D - ABS		07/30/2024	Wells Fargo	XXX	99,981	100,000	.0
567928-AE-6	MFIT 24A E - ABS		07/30/2024	Wells Fargo Securities, LLC	XXX	999,620	1,000,000	.0
56847G-AA-1	MFIT 24B A - ABS		10/09/2024	GOLDMAN	XXX	892,687	893,000	.0
56847G-AC-7	MFIT 24B C - ABS		10/09/2024	GOLDMAN	XXX	546,995	547,000	.0
56847G-AD-5	MFIT 24B D - ABS		10/09/2024	GOLDMAN	XXX	371,804	372,000	.0
57638P-AA-2	MASTERBRAND INC		06/20/2024	JP Morgan	XXX	105,000	105,000	.0
576485-AG-1	MATADOR RESOURCES CO		03/26/2024	Various	XXX	292,000	292,000	.0
576485-AH-9	MATADOR RESOURCES CO		09/20/2024	Bank of America	XXX	140,000	140,000	.0
57701R-AM-4	MATTAMY GROUP CORP		12/26/2024	Various	XXX	296,331	325,000	2,839
58506D-AA-6	MEDLINE BORROWER LP		06/06/2024	Various	XXX	83,113	83,000	836
59151L-AA-4	METHANEX US OPERATIONS INC		11/19/2024	RBC Capital	XXX	84,396	85,000	.0
59833D-AB-6	MIDWEST GAMING BORROWER LLC		07/09/2024	Various	XXX	584,608	625,000	5,968
600814-AS-6	MILLICOM INTERNATIONAL CELLULAR SA	C	04/30/2024	Various	XXX	1,059,606	1,066,000	2,096
603051-AA-1	MINERAL RESOURCES LTD	C	07/08/2024	Jefferies	XXX	19,261	19,000	292
603051-AE-3	MINERAL RESOURCES LTD	C	08/21/2024	SEA	XXX	26,469	25,000	906
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC		03/20/2024	RBC Capital	XXX	180,000	180,000	.0
60855R-AL-4	MOLINA HEALTHCARE INC		07/08/2024	WELLS FARGO SECURITIES LLC	XXX	717,750	825,000	4,795
617446-7Y-9	MORGAN STANLEY		05/28/2024	Unknown	XXX	1,303,243	1,335,000	12,905
61744Y-AP-3	MORGAN STANLEY		05/28/2024	Unknown	XXX	169,702	180,000	2,339
61747Y-EL-5	MORGAN STANLEY		08/05/2024	Various	XXX	953,735	1,115,000	10,373
61747Y-FH-3	MORGAN STANLEY		01/23/2024	SUSQUEHANNA FINANCIAL GROUP LLP	XXX	4,739,445	4,500,000	67,274
61747Y-FR-1	MORGAN STANLEY		06/26/2024	Morgan Stanley	XXX	108,080	105,000	1,156
61747Y-FS-9	MORGAN STANLEY		11/01/2024	CitiGroup	XXX	535,556	535,000	7,868
61761J-3R-8	MORGAN STANLEY		05/28/2024	Unknown	XXX	1,049,579	1,100,000	11,554
61772B-AB-9	MORGAN STANLEY		05/28/2024	Unknown	XXX	426,446	460,000	489
62482B-AA-0	MEDLINE BORROWER LP		08/06/2024	Various	XXX	305,681	330,000	4,508
626717-AP-7	MURPHY OIL CORP		09/19/2024	Various	XXX	138,058	138,000	.0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
62854A-AN-4	UTAH ACQUISITION SUB INC.		12/18/2024	WELLS FARGO SECURITIES LLC.....	XXX	813,260	825,000	.362
62886E-AY-4	NCR VOYIX CORP.		10/07/2024	Various	XXX	138,432	142,000	.138
62886E-BA-5	NCR VOYIX CORP.		10/11/2024	Various	XXX	434,838	450,000	4,812
62886H-BE-0	NCL CORPORATION LTD.		01/31/2024	WELLS FARGO SECURITIES LLC.....	XXX	197,000	200,000	5,451
62886H-BN-0	NCL CORPORATION LTD.		04/09/2024	Various	XXX	551,686	525,000	17,931
629377-CE-0	NRG ENERGY INC.		10/17/2024	Various	XXX	61,407	62,000	.648
629377-CN-0	NRG ENERGY INC.		05/28/2024	Unknown	XXX	667,369	710,000	6,942
629377-CW-0	NRG ENERGY INC.		10/17/2024	Various	XXX	188,191	188,000	.0
62957H-AP-0	NABORS INDUSTRIES INC.		12/16/2024	SUS	XXX	567,045	550,000	19,099
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC.		04/11/2024	GOLDMAN	XXX	219,656	225,000	3,375
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC.		03/20/2024	Various	XXX	458,750	500,000	8,106
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC.		07/29/2024	JP Morgan	XXX	150,000	150,000	.0
63890C-AB-0	NAVOIYSKIY GORNO-METALLURGICHESKIY KOMBI	C	11/07/2024	UBS AG	XXX	921,348	910,000	3,689
639057-AK-4	NATWEST GROUP PLC	C	05/28/2024	BNP Paribas	XXX	562,237	560,000	6,776
63938C-AN-8	NAVIENT CORP.		05/09/2024	Morgan Stanley	XXX	183,960	175,000	4,922
63941H-AA-0	NAVSL 2020-D A - ABS		05/28/2024	Unknown	XXX	125,088	136,818	.84
64110D-AL-8	NETAPP INC.		05/28/2024	Unknown	XXX	503,709	525,000	4,266
64130H-AY-7	NEUB 24RR CR2 - CDO	C	08/08/2024	Wells Fargo Securities, LLC	XXX	487,500	487,500	.0
64132M-AS-7	NEUB 30 BR - CDO	C	09/12/2024	Wells Fargo	XXX	310,304	310,000	3,169
64133C-AQ-2	NEUB 35R CR - CDO	C	02/15/2024	SG AMERICAS SECURITIES, LLC	XXX	450,000	450,000	4,290
64134A-AG-7	NEUB 43 D - CDO	C	10/29/2024	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	250,625	250,000	.723
645370-AF-4	NEW HOME COMPANY INC.		07/30/2024	JP Morgan	XXX	235,000	235,000	2,665
651229-BE-5	NEWELL BRANDS INC.		12/19/2024	Various	XXX	594,891	592,000	2,001
651229-BF-2	NEWELL BRANDS INC.		10/29/2024	JP Morgan	XXX	165,000	165,000	.0
65163L-AP-4	NEWMONT CORPORATION		05/28/2024	Various	XXX	1,313,898	1,330,000	13,558
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS INC.		08/02/2024	Jefferies Company	XXX	725,201	710,000	19,155
65345Y-AA-0	NIAGARA ENERGY SAC	C	09/26/2024	JP MORGAN	XXX	1,390,000	1,390,000	.0
65505P-AA-5	NOBLE FINANCE II LLC		08/08/2024	Morgan Stanley	XXX	169,950	165,000	4,657
65535H-AX-7	NOMURA HOLDINGS INC.	C	05/28/2024	Unknown	XXX	164,847	200,000	1,942
655663-AA-0	NORDSON CORP.		05/28/2024	J P MORGAN SECURITIES	XXX	45,394	45,000	.511
66765N-A*-6	NORTHWEST NATURAL HOLDING COMPANY		03/01/2024	BOFAUSGS	XXX	1,100,000	1,100,000	.0
66775V-AB-1	NORTHWEST PIPELINE LLC		09/24/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,012,003	1,020,000	19,720
66977W-AV-1	NOVA CHEMICALS CORP.		11/19/2024	Various	XXX	207,091	207,000	.0
670001-AE-6	NOVELIS CORP.		11/20/2024	Various	XXX	325,460	348,000	5,165
670001-AH-9	NOVELIS CORP.		02/23/2024	Merrill Lynch	XXX	68,200	80,000	.103
67091T-AD-7	OCF SA	C	12/11/2024	MORGAN STANLEY INTERNATIONAL LIMITED	XXX	473,582	539,000	9,489
67091T-AF-2	OCF SA	C	11/20/2024	Various	XXX	881,696	883,000	.968
67091T-AG-0	OCF SA	C	04/24/2024	JP MORGAN SECURITIES LIMITED	XXX	512,571	527,000	.0
67092D-BK-4	OCF 2015-10 CR3 - CDO	C	12/04/2024	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	1,000,000	1,000,000	.0
67092R-BC-1	OCF 1612R3 B1R - CDO		09/16/2024	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	500,000	500,000	.0
67097L-AV-8	OCF 1713RR AR2 - CDO		11/05/2024	CitiGroup	XXX	1,942,000	1,942,000	.0
67097Q-AY-1	OCF 1714R D1R - CDO		07/19/2024	Scotia Capital Markets	XXX	1,000,000	1,000,000	.0
671078-AW-3	OCPCLO-2018RR-1R2 - CDO	C	07/30/2024	RBCMK	XXX	1,040,000	1,040,000	.0
67113G-BA-4	OAKC 5R CR - CDO	C	09/30/2024	CitiGroup	XXX	300,000	300,000	.0
67115L-AJ-3	OAKC 16R AR - CDO	C	08/30/2024	NOMURA SECS	XXX	1,500,000	1,500,000	.0
67402F-AJ-8	OAKCL 2020-1 AR - CDO	C	10/21/2024	Morgan Stanley	XXX	1,001,800	1,000,000	1,180
67570A-AJ-5	OCF 2431 C - CDO	C	04/29/2024	SCOTIA CAPITAL USA INC.	XXX	250,000	250,000	2,938
67590Q-BK-2	OC2T1 XXI AAR - CDO		01/22/2024	BREAN CAPITAL	XXX	1,001,620	1,000,000	13,094
67706H-CC-0	OHALF 131RRR DIR - CDO		04/23/2024	CitiGroup	XXX	1,000,000	1,000,000	.0
67706X-AW-3	OAKC 14R CR - CDO		06/21/2024	JP MORGAN	XXX	1,150,000	1,150,000	.0
680665-AK-2	OLIN CORP.		01/30/2024	Jefferies	XXX	8,528	9,000	.0
681639-AD-2	OLYMPUS WATER US HOLDING CORP.		07/08/2024	Various	XXX	799,250	800,000	2,175
68245X-AW-1	1011778 BC UNLIMITED LIABILITY CO.		09/10/2024	Morgan Stanley	XXX	138,000	150,000	2,433
68245X-AR-0	1011778 BC UNLIMITED LIABILITY CO.		06/06/2024	Morgan Stanley	XXX	190,000	190,000	.0
682680-AS-2	ONEOK INC.		05/28/2024	Unknown	XXX	95,962	100,000	1,500
682680-AU-7	ONEOK INC.		05/28/2024	Unknown	XXX	663,573	685,000	11,515
682680-CE-1	ONEOK INC.		09/10/2024	GOLDMAN	XXX	732,641	735,000	.0
682691-AA-8	ONEMAIN FINANCE CORP.		08/27/2024	SUNCM	XXX	222,500	250,000	4,528
682691-AC-4	ONEMAIN FINANCE CORP.		07/08/2024	Various	XXX	471,677	525,000	5,926
682691-AH-3	ONEMAIN FINANCE CORP.		10/31/2024	BNP PARIBAS	XXX	150,000	150,000	.0
68269M-AB-0	OMFIT 2021-1 A2 - ABS		05/28/2024	SG AMERICAS SECURITIES, LLC	XXX	798,305	800,000	1,893
68269N-AC-6	OMFIT 241 C - ABS		04/24/2024	TRUIST SECURITIES, INC.	XXX	379,989	380,000	.0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68269N-AD-4	OMFIT 241 D - ABS		04/24/2024	TRUIST SECURITIES, INC.	XXX	499,921	500,000	.0
68327L-AD-8	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP.		05/28/2024	Unknown	XXX	502,331	625,000	1,866
68389X-CN-3	ORACLE CORP.		05/28/2024	Citigroup (SSB)	XXX	532,858	550,000	1,563
68622F-AA-9	ORGANON & CO.		05/07/2024	Morgan Stanley	XXX	200,000	200,000	.0
68622T-AA-9	ORGANON & CO.		01/30/2024	Merrill Lynch	XXX	276,750	300,000	3,128
68622T-AB-7	ORGANON & CO.		06/03/2024	Various	XXX	390,500	450,000	4,456
68626J-AE-9	ANTOR 244 C - CDO	C	12/06/2024	BANC OF AMERICA/FIXED INCOME	XXX	2,000,000	2,000,000	.0
69073T-AV-5	OWENS-BROCKWAY GLASS CONTAINER INC.		05/20/2024	Bank of America	XXX	103,000	103,000	.0
690742-AJ-0	OWENS CORNING		05/28/2024	Unknown	XXX	819,623	870,000	9,832
69306R-AB-2	P & L DEVELOPMENT LLC		10/28/2024	Unknown	XXX	84,637	98,982	.788
693342-AK-3	PCG 2022-B A5 - ABS		12/10/2024	CitiGroup	XXX	1,501,035	1,500,000	2,125
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC.		11/01/2024	CitiGroup	XXX	1,212,908	1,190,000	30,862
69354N-AF-3	PRA GROUP INC.		12/17/2024	Various	XXX	255,881	245,000	11,475
69379V-AA-7	PERTAMINA GEOTHERMAL ENERGY PT TBK	C	12/10/2024	BNP Paribas	XXX	480,772	479,000	3,015
694308-KQ-9	PACIFIC GAS AND ELECTRIC CO.		02/26/2024	BNP Paribas	XXX	389,739	390,000	.0
69688X-AS-0	PLMRS 141 A1R - CDO		05/28/2024	Unknown	XXX	178,764	178,197	1,362
69690E-AE-9	PSLF-243-B - CDO	C	05/03/2024	Citigroup (SSB)	XXX	1,000,000	1,000,000	.0
69703R-AE-5	PSTAT 242 B - CDO	C	10/30/2024	CitiGroup	XXX	1,000,000	1,000,000	.0
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	WELLS FARGO SECURITIES LLC	XXX	105,000	105,000	.0
70137T-AP-0	PARKLAND CORP.		11/14/2024	GOLDMAN	XXX	322,969	325,000	6,365
70137W-AG-3	PARKLAND CORP.		06/21/2024	GOLDMAN	XXX	137,250	150,000	1,556
70137W-AL-2	PARKLAND CORP.		11/14/2024	GOLDMAN	XXX	299,367	325,000	585
70137W-AN-8	PARKLAND CORP.		08/12/2024	Various	XXX	106,000	106,000	.0
703343-AH-6	PATRICK INDUSTRIES INC.		10/07/2024	WELLS FARGO SECURITIES LLC	XXX	200,000	200,000	.0
70510L-AA-7	PEBBLEBROOK HOTEL LP		10/24/2024	Various	XXX	157,052	157,000	406
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC.		05/10/2024	JP Morgan	XXX	179,250	200,000	2,101
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC.		03/27/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	359,625	350,000	8,422
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC.		05/20/2024	Goldman Sachs	XXX	44,714	45,000	.0
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		07/29/2024	JP Morgan	XXX	239,000	239,000	.0
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO.	C	09/11/2024	Merrill Lynch	XXX	220,000	220,000	.0
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD.	C	05/28/2024	BANC OF AMERICA/FIXED INCOME	XXX	121,032	125,000	148
71880K-AA-9	PHINIA INC.		09/13/2024	Various	XXX	110,875	110,000	759
71880K-AB-7	PHINIA INC.		09/10/2024	Various	XXX	170,008	169,000	.0
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC.		05/28/2024	Unknown	XXX	188,230	205,000	3,528
72941K-AA-4	PLUSPETROL CAMISEA SA	C	11/06/2024	Various	XXX	983,975	977,000	9,393
737446-AQ-7	POST HOLDINGS INC.		08/13/2024	SUS	XXX	23,313	25,000	382
737446-AU-8	POST HOLDINGS INC.		02/05/2024	JP Morgan	XXX	235,000	235,000	.0
737446-AV-6	POST HOLDINGS INC.		08/08/2024	Various	XXX	322,000	322,000	.0
74165H-AC-2	PRIME HEALTHCARE SERVICES INC.		12/16/2024	Various	XXX	450,813	450,000	5,482
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP		02/29/2024	Wells Fargo	XXX	178,700	180,000	.0
744560-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO.		05/28/2024	Unknown	XXX	496,710	525,000	4,631
74460D-AJ-8	PUBLIC STORAGE OPERATING CO.		05/28/2024	Citigroup (SSB)	XXX	433,140	530,000	629
74841C-AB-7	ROCKET MORTGAGE LLC		07/01/2024	GOLDMAN	XXX	501,226	575,000	7,231
749571-AG-0	RHP HOTEL PROPERTIES LP		06/03/2024	GOLDMAN	XXX	209,986	225,000	3,066
749571-AK-1	RHP HOTEL PROPERTIES LP		03/21/2024	JP Morgan	XXX	205,000	205,000	.0
75000H-BA-1	RRAM 24RR AR2 - CDO	C	11/26/2024	RBCMK	XXX	2,500,000	2,500,000	.0
75003*-AE-9	RSM US LLP		01/16/2024	Unknown	XXX	1,500,000	1,500,000	.0
75102X-AC-0	RAIZEN FUELS FINANCE SA	C	03/06/2024	Various	XXX	822,565	823,000	167
756109-BK-9	REALTY INCOME CORP		05/28/2024	Unknown	XXX	912,641	1,020,000	14,317
758071-AA-2	SPX FLOW INC.		03/14/2024	Various	XXX	26,739	27,000	1,086
75889H-AN-0	REG24 24R AR - CDO	C	12/20/2024	NATAS	XXX	2,500,000	2,500,000	.0
75889H-AU-4	REG24 24R D1R - CDO	C	12/20/2024	NATAS	XXX	500,000	500,000	.0
758983-AC-4	RWIT 241 C - ABS		06/07/2024	J P MORGAN SECURITIES	XXX	134,996	135,000	.0
758983-AD-2	RWIT 241 D - ABS		12/19/2024	Various	XXX	437,930	427,000	339
75907A-AA-1	RWIT 242 A - ABS		11/18/2024	HARRIS NESBITT CORP BONDS	XXX	225,973	226,000	.0
75907A-AD-5	RWIT 242 D - ABS		12/16/2024	Various	XXX	200,424	200,000	35
76774L-AB-3	RITCHIE BROS HOLDINGS INC.		06/12/2024	Merrill Lynch	XXX	25,531	25,000	413
771196-CK-6	ROCHE HOLDINGS INC.		03/04/2024	JP MORGAN	XXX	310,000	310,000	.0
771196-CQ-3	ROCHE HOLDINGS INC.		09/03/2024	JP Morgan	XXX	540,000	540,000	.0
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC		08/01/2024	BARCLAYS CAPITAL INC.	XXX	194,775	210,000	2,156
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD.		02/21/2024	WELLS FARGO SECURITIES LLC	XXX	293,625	300,000	6,508
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD.		04/24/2024	Merrill Lynch	XXX	194,500	200,000	3,016

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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
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD.		02/22/2024	Bank of America	XXX	39,000	39,000	.0
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD.		07/29/2024	Various	XXX	484,000	484,000	.0
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD.		09/16/2024	Morgan Stanley	XXX	226,000	226,000	.0
78410G-AG-9	SBA COMMUNICATIONS CORP.		06/13/2024	Various	XXX	331,241	375,000	3,700
78450X-AA-6	SMB 24E A1A - ABS		08/07/2024	J P MORGAN SECURITIES	XXX	2,937,848	2,939,000	.0
78454L-AP-5	SM ENERGY CO.		06/17/2024	WELLS FARGO SECURITIES LLC	XXX	86,783	87,000	2,450
78454L-AX-8	SM ENERGY CO.		07/18/2024	JP Morgan	XXX	145,000	145,000	.0
78454L-AY-6	SM ENERGY CO.		07/18/2024	JP Morgan	XXX	160,000	160,000	.0
784572-AA-7	SMRG AUTOMOTIVE HOLDINGS NETHERLANDS BV	C	07/03/2024	HSBC Bank PLC	XXX	1,495,617	1,502,000	.0
78466C-AC-0	SS&C TECHNOLOGIES INC.		05/23/2024	RBRD	XXX	220,219	225,000	1,994
7846EL-AE-7	SNF GROUP SA	C	07/09/2024	SUS	XXX	172,598	200,000	2,156
79546V-AQ-9	SALLY HOLDINGS LLC		11/15/2024	Various	XXX	838,015	840,000	6,914
799928-AL-0	SAND 3 D1 - CDO	C	04/19/2024	JP MORGAN	XXX	1,500,000	1,500,000	.0
80007R-AS-4	SANDS CHINA LTD.	C	11/06/2024	JANE STREET EXECUTION SERVICES LLC	XXX	454,033	526,000	4,226
800130-AS-5	SAND 4 B1R - CDO	C	09/25/2024	JP MORGAN	XXX	2,000,000	2,000,000	.0
80414L-2P-9	SAUDI ARABIAN OIL CO.	C	07/10/2024	JP MORGAN CHASE INTL	XXX	314,805	323,000	.0
80414L-2Q-7	SAUDI ARABIAN OIL CO.	C	07/10/2024	MIDLGB22 HSBC BK LONDON	XXX	442,305	453,000	.0
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		01/29/2024	BNP PARIBAS	XXX	19,898	21,000	580
810186-AW-6	SCOTTS MIRACLE-GRO CO.		05/09/2024	Morgan Stanley	XXX	341,926	400,000	4,424
812127-AC-2	SEALED AIR CORP.		06/17/2024	JP Morgan	XXX	51,000	51,000	.0
816196-AV-1	SELECT MEDICAL CORP.		11/18/2024	JP Morgan	XXX	165,000	165,000	.0
81631W-AG-1	SELF 24STRG D - CMBS		10/29/2024	Wells Fargo	XXX	99,750	100,000	.0
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		09/12/2024	WELLS FARGO SECURITIES LLC	XXX	205,000	205,000	.0
81762P-AE-2	SERVICENOW INC.		05/28/2024	Unknown	XXX	445,820	555,000	1,878
824348-BT-2	SHERWIN-WILLIAMS CO.		08/07/2024	WELLS FARGO SECURITIES LLC	XXX	209,383	210,000	.0
82453A-AB-3	SHIFT4 PAYMENTS LLC		08/12/2024	GOLDMAN	XXX	140,000	140,000	.0
82671E-AE-5	SPEAK 7R BR - CDO	C	09/13/2024	JP MORGAN	XXX	2,380,000	2,380,000	.0
83207Q-AA-7	SMB 24D A1A - ABS		06/25/2024	Bank of America Securities	XXX	1,399,530	1,400,000	.0
83207V-AA-6	SMB 24F A1A - ABS		10/29/2024	GOLDMAN	XXX	595,990	596,000	.0
832248-BC-1	SMITHFIELD FOODS INC.		07/03/2024	JP Morgan	XXX	763,686	900,000	6,000
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		10/17/2024	Various	XXX	178,995	169,000	2,245
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	C	09/05/2024	JP MORGAN	XXX	1,336,231	1,345,000	.0
83390U-AF-4	SOFI 2020-C AFX - ABS		05/28/2024	Unknown	XXX	136,258	150,063	106
83444M-AG-6	SOLVENTUM CORP.		06/26/2024	MITSUBISHI UFJ SECURITIES (USA) , INC.	XXX	320,557	325,000	6,067
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC		05/23/2024	JP Morgan	XXX	261,000	261,000	.0
844741-BF-4	SOUTHWEST AIRLINES CO.		05/28/2024	Unknown	XXX	659,542	770,000	6,064
853191-AA-2	STANDARD BUILDING SOLUTIONS INC.		12/09/2024	DBSI	XXX	276,650	275,000	3,873
853496-AG-2	STANDARD BUILDING SOLUTIONS INC.		11/18/2024	SUNCM	XXX	138,750	150,000	2,260
853496-AH-0	STANDARD BUILDING SOLUTIONS INC.		07/02/2024	SUNCM	XXX	608,063	725,000	9,555
85571B-AY-1	STARWOOD PROPERTY TRUST INC.		04/15/2024	WELLS FARGO SECURITIES LLC	XXX	92,500	100,000	1,118
85571B-BB-0	STARWOOD PROPERTY TRUST INC.		09/24/2024	Various	XXX	228,362	225,000	1,415
85571B-BC-8	STARWOOD PROPERTY TRUST INC.		10/21/2024	Various	XXX	189,684	191,000	234
85571B-BD-6	STARWOOD PROPERTY TRUST INC.		12/18/2024	Various	XXX	257,999	258,000	.0
857477-BV-4	STATE STREET CORP.		06/26/2024	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	418,671	450,000	7,443
857691-AJ-8	STATION CASINOS LLC		03/07/2024	Bank of America	XXX	57,000	57,000	.0
861036-AB-7	STL HOLDING COMPANY LLC		10/15/2024	Various	XXX	285,334	275,000	5,511
864300-AA-6	SUBWAY 241 A21 - ABS		06/26/2024	Morgan Stanley	XXX	386,047	384,000	234
864300-AC-2	SUBWAY 241 A22 - ABS		06/17/2024	Various	XXX	1,113,570	1,097,000	.0
864300-AE-8	SUBWAY 241 A23 - RMBS		05/30/2024	Morgan Stanley	XXX	379,000	379,000	.0
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROUP INC.	C	05/28/2024	PERSHING DIV OF DLJ SEC LNDING	XXX	809,230	800,000	9,400
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		07/17/2024	ROYAL BANK OF CANADA	XXX	70,000	70,000	.0
866677-AF-4	SUN COMMUNITIES OPERATING LP		05/28/2024	Unknown	XXX	909,774	1,045,000	1,803
866677-AK-3	SUN COMMUNITIES OPERATING LP		01/04/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	494,396	495,000	.0
86765K-AB-5	SUNOCO LP		04/16/2024	SUNCM	XXX	250,000	250,000	.0
871503-AU-2	GEN DIGITAL INC.		04/03/2024	SUS	XXX	49,650	50,000	1,181
87190C-BG-4	TCW 201RRR A13 - CDO	C	12/20/2024	JEFF	XXX	1,500,000	1,500,000	.0
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)		06/03/2024	GOLDMAN	XXX	171,834	175,000	4,683
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP		01/16/2024	Merrill Lynch	XXX	165,000	165,000	.0
876511-AG-1	TASEKO MINES LTD.		04/09/2024	BARCLAYS CAPITAL INC.	XXX	110,000	110,000	.0
880349-AU-9	TENNECO INC.		09/03/2024	Various	XXX	840,470	925,000	22,050
880779-BB-8	TEREX CORP.		10/21/2024	UBS	XXX	215,956	215,000	182
88240T-AB-7	ERCOTT 2022 A2 - ABS		12/10/2024	CitiGroup	XXX	2,010,500	2,000,000	35,866

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.88240T-AC-5	ERCOTT 2022 A3 - ABS		12/10/2024	CitiGroup	XXX	1,481,550	1,500,000	27,392
.88339W-AB-2	WILLIAMS COMPANIES INC.		05/28/2024	Various	XXX	1,804,287	1,820,000	13,625
.88339W-AC-0	WILLIAMS COMPANIES INC.		01/19/2024	GOLDMAN	XXX	138,275	140,000	361
.88575J-AX-6	3650R 2022-PF2 ASB - CMBS		03/12/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	508,516	500,000	955
.88830M-AM-4	TITAN INTERNATIONAL INC.		05/09/2024	SUS	XXX	239,748	250,000	632
.89239T-AE-2	TAOT 2024-D A4 - ABS		10/10/2024	MIZUHO SECURITIES USA/FIXED INCOME	XXX	413,889	414,000	.0
.893647-BP-1	TRANSDIGM INC.		06/26/2024	Various	XXX	871,316	940,000	16,127
.893647-BU-0	TRANSDIGM INC.		02/12/2024	Various	XXX	529,000	529,000	.0
.893647-BV-8	TRANSDIGM INC.		02/12/2024	GOLDMAN	XXX	315,000	315,000	.0
.893647-BW-6	TRANSDIGM INC.		09/05/2024	GOLDMAN	XXX	395,000	395,000	.0
.89531F-BC-0	TRESTLES CLO 2017-1, LTD. - CDO	C	06/11/2024	SCOTIA CAPITAL USA INC.	XXX	500,000	500,000	.0
.89624N-AN-8	CAVU 211R BR - CDO	C	07/01/2024	Citigroup (SSB)	XXX	1,000,000	1,000,000	.0
.89624N-AQ-1	CAVU 211R CR - CDO	C	07/01/2024	CitiGroup	XXX	1,000,000	1,000,000	.0
.896522-AJ-8	TRINITY INDUSTRIES INC.		05/21/2024	Merrill Lynch	XXX	102,500	100,000	3,014
.89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	05/06/2024	Barclays Bank	XXX	196,500	200,000	2,536
.89788M-AP-7	TRUIST FINANCIAL CORP.		05/28/2024	TRUIST SECURITIES, INC.	XXX	90,397	90,000	2,493
.89788M-AQ-5	TRUIST FINANCIAL CORP.		05/28/2024	Various	XXX	132,422	125,000	696
.902613-AE-8	UBS GROUP AG	C	05/28/2024	Unknown	XXX	248,781	310,000	1,930
.90279X-AA-0	UKG INC.		01/30/2024	JP Morgan	XXX	140,000	140,000	.0
.90290M-AJ-0	US FOODS INC.		09/27/2024	WELLS FARGO SECURITIES LLC	XXX	85,000	85,000	.0
.903522-AA-8	UWM HOLDINGS LLC		12/31/2024	Various	XXX	536,286	537,000	687
.90353T-AN-0	UBER TECHNOLOGIES INC.		09/26/2024	JP Morgan	XXX	962,858	965,000	2,075
.909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		05/28/2024	Unknown	XXX	206,781	211,329	2,600
.90932L-AH-0	UNITED AIRLINES INC.		07/08/2024	JP Morgan	XXX	444,125	475,000	5,126
.91135@-AA-3	UNITED POWER, INC.		04/09/2024	Unmatched Counter Party	XXX	2,000,000	2,000,000	.0
.911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC.		01/08/2024	Merrill Lynch	XXX	560,964	575,000	14,674
.911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC.		11/14/2024	Various	XXX	402,393	450,000	5,313
.91159H-JJ-0	US BANCORP		08/26/2024	RBC Capital	XXX	427,340	405,000	8,292
.91159H-JQ-4	US BANCORP		05/28/2024	US BANCORP INVESTMENTS INC.	XXX	367,439	370,000	6,917
.913229-AA-8	UNITED WHOLESALE MORTGAGE LLC		10/23/2024	Various	XXX	69,747	73,000	100
.91324P-EV-0	UNITEDHEALTH GROUP INC.		05/28/2024	Wells Fargo Securities, LLC	XXX	1,234,476	1,300,000	6,988
.91324P-FB-3	UNITEDHEALTH GROUP INC.		03/20/2024	Merrill Lynch	XXX	129,337	130,000	18
.91327T-AA-9	UNITI GROUP LP		11/13/2024	Various	XXX	977,281	925,000	21,613
.914906-AY-8	UNIVISION COMMUNICATIONS INC.		05/28/2024	Various	XXX	346,173	343,000	6,916
.914906-AZ-5	UNIVISION COMMUNICATIONS INC.		10/22/2024	Various	XXX	239,730	240,000	2,446
.91832V-AA-2	VOC ESCROW LTD.		01/04/2024	WELLS FARGO SECURITIES LLC	XXX	190,000	200,000	3,972
.91879Q-AP-4	VAIL RESORTS INC.		04/24/2024	Bank of America	XXX	123,000	123,000	.0
.91889F-AC-5	VALARIS LTD.	C	11/14/2024	Jane Street	XXX	205,396	200,000	698
.91911T-AR-4	VALE OVERSEAS LTD.	C	11/06/2024	SMRD	XXX	446,133	437,000	10,781
.91911T-AS-2	VALE OVERSEAS LTD.	C	06/25/2024	CitiGroup	XXX	496,175	500,000	.0
.92047W-AG-6	VALVOLINE INC.		05/09/2024	BARCLAYS CAPITAL INC.	XXX	148,817	175,000	2,079
.92212W-AA-8	VAR ENERGI ASA	C	05/28/2024	BNP Paribas	XXX	683,900	700,000	972
.92254B-AA-3	VEGAS 24GCS C - CMBS		12/06/2024	J P MORGAN SECURITIES	XXX	350,519	360,000	1,181
.92254B-AC-9	VEGAS 24GCS D - CMBS		12/06/2024	J P MORGAN SECURITIES	XXX	379,896	410,000	1,345
.92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	JP Morgan	XXX	75,000	75,000	.0
.92277G-BA-4	VENTAS REALTY LP		09/05/2024	Wells Fargo	XXX	74,735	75,000	.0
.92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		11/14/2024	JEFF	XXX	182,710	200,000	2,063
.92330E-AP-2	VENTR 19RR ARR - CDO		05/28/2024	Unknown	XXX	501,195	500,000	4,091
.92332Y-AD-3	VENTURE GLOBAL LNG INC.		06/10/2024	BARCLAYS CAPITAL INC.	XXX	53,625	50,000	3,113
.92332Y-AE-1	VENTURE GLOBAL LNG INC.		07/22/2024	Merrill Lynch	XXX	225,000	225,000	.0
.92343V-FE-9	VERIZON COMMUNICATIONS INC.		03/11/2024	BARCLAYS CAPITAL INC.	XXX	1,463,707	1,615,000	24,164
.92343V-GJ-7	VERIZON COMMUNICATIONS INC.		05/28/2024	Unknown	XXX	392,110	467,000	2,216
.92343V-GX-6	VERIZON COMMUNICATIONS INC.		08/09/2024	CORPORATE ACTION	XXX	2,498,714	2,334,000	.0
.92348H-AA-8	VERITIV OPERATING CO		12/06/2024	GOLDMAN	XXX	68,900	65,000	209
.92348K-DJ-9	VZMT 247 A - ABS		09/09/2024	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	2,208,386	2,209,000	.0
.92348K-DW-2	VZMT 2024-8 A1A - ABS		11/18/2024	RBCMK	XXX	1,211,727	1,212,000	.0
.92552V-AK-6	VIASAT INC.		04/03/2024	WELLS FARGO SECURITIES LLC	XXX	193,000	200,000	625
.92556V-AD-8	VIATRIS INC.		05/28/2024	Unknown	XXX	922,842	1,100,000	12,870
.92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD.	C	05/13/2024	GOLDMAN	XXX	434,331	450,000	6,328
.92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	11/14/2024	Various	XXX	586,651	675,000	10,694
.927804-GB-4	VIRGINIA ELECTRIC AND POWER CO		05/28/2024	Unknown	XXX	533,806	595,000	6,320
.927804-GE-8	VIRGINIA ELECTRIC AND POWER CO		11/01/2024	Jefferies Company	XXX	307,936	365,000	3,941

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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
92840J-AB-5	VISTAJET MALTA FINANCE PLC	C	06/03/2024	GOLDMAN	XXX	140,849	175,000	3,812
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	01/12/2024	BARCLAYS CAPITAL INC.	XXX	242,625	300,000	4,988
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		02/22/2024	JEFF	XXX	24,094	25,000	90
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JP Morgan	XXX	396,000	396,000	0
92841H-AA-0	VISTAJET MALTA FINANCE PLC	C	01/18/2024	Merrill Lynch	XXX	38,688	50,000	673
92858R-AD-2	VMED 02 UK FINANCING I PLC	C	10/29/2024	Various	XXX	454,085	453,000	701
92917N-AW-8	VOYA 191RR A1R - CDO	C	09/27/2024	CIBC WORLD MARKETS INC.	XXX	908,000	908,000	0
92970Q-AE-5	WFCIT 2024-2 A - ABS		10/17/2024	Wells Fargo	XXX	1,046,844	1,047,000	0
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		08/30/2024	Various	XXX	254,212	252,000	190
95000U-2J-1	WELLS FARGO & CO		05/28/2024	Unknown	XXX	1,017,824	1,185,000	9,059
95000U-2U-6	WELLS FARGO & CO		08/05/2024	Various	XXX	1,349,324	1,545,000	20,499
95000U-3D-3	WELLS FARGO & CO		06/26/2024	Various	XXX	690,633	700,000	5,386
95000U-3F-8	WELLS FARGO & CO		08/02/2024	Barclays Bank	XXX	2,372,036	2,300,000	3,550
95000U-3G-6	WELLS FARGO & CO		01/23/2024	MORGAN STANLEY & CO. LLC	XXX	2,612,350	2,500,000	40,269
95000U-3J-0	WELLS FARGO & CO		05/28/2024	Various	XXX	452,990	455,000	3,610
95002X-BA-2	WFCM 2020-C57 A1 - CMBS		05/28/2024	DEUTSCHE BANK SECURITIES, INC	XXX	260,765	270,328	183
95004A-AG-8	WFCM 24BPRC C - CMBS		06/28/2024	Wells Fargo	XXX	1,000,000	1,000,000	2,501
95004A-AJ-2	WFCM 24BPRC D - CMBS		06/28/2024	Wells Fargo	XXX	306,899	310,000	854
95040Q-AP-9	WELLTOWER OP LLC		08/05/2024	Jefferies Company	XXX	541,359	620,000	995
95081Q-AP-9	WESCO DISTRIBUTION INC		09/17/2024	JP Morgan	XXX	62,525	61,000	1,142
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/28/2024	Various	XXX	285,106	285,000	0
95081Q-AR-5	WESCO DISTRIBUTION INC		02/26/2024	Various	XXX	170,000	170,000	0
958102-AM-7	WESTERN DIGITAL CORP		08/28/2024	Various	XXX	459,813	467,000	1,902
96949V-AW-5	WILLIAMS SCOTSMAN INC		06/13/2024	JP Morgan	XXX	100,000	100,000	0
97314D-AA-6	WINDR 2016-1K 1R2 - CDO	C	05/28/2024	Unknown	XXX	751,988	750,000	6,092
97381A-AA-0	WINDSTREAM SERVICES LLC		12/12/2024	Various	XXX	408,438	400,000	4,073
976656-CS-5	WISCONSIN ELECTRIC POWER CO		09/09/2024	CitiGroup	XXX	449,915	450,000	0
976826-BS-5	WISCONSIN POWER AND LIGHT CO		03/04/2024	MHSCPJT MIZUHO SEC LTD TOKYO	XXX	129,753	130,000	0
983133-AA-7	WYNN RESORTS FINANCE LLC		07/08/2024	Merrill Lynch	XXX	261,250	275,000	3,837
983133-AC-3	WYNN RESORTS FINANCE LLC		11/14/2024	Various	XXX	1,033,175	997,000	21,425
98313R-AH-9	WYNN MACAU LTD	C	03/18/2024	Various	XXX	371,250	400,000	5,219
98379J-AA-3	RXO INC		04/01/2024	Merrill Lynch	XXX	205,250	200,000	5,750
98462Y-AF-7	YAMANA GOLD INC		05/28/2024	Unknown	XXX	672,300	810,000	6,095
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC		04/16/2024	JP Morgan	XXX	150,000	150,000	0
98927U-AA-5	ZEGONA FINANCE PLC	C	07/10/2024	DBS	XXX	700,000	700,000	0
B8AD64-SP-3			10/24/2024	Unknown	XXX	247	7,819	0
B8AD73-HC-5			10/24/2024	Unknown	XXX	0	593	0
B8AD7K-HW-3	XPLORE INC		10/24/2024	Unknown	XXX	8,308,716	138,726	0
BRYVLJ-S7-5	HAROT-24-1 - ABS		02/13/2024	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	2,046,911	2,047,000	0
BRYVR3-UU-0	RRAM-24-28R - ABS		02/12/2024	JP MORGAN	XXX	415,000	415,000	0
C69798-AJ-2	ONTARIO TEACHERS FINANCE TRUST		01/17/2024	SCOTIA CAPITAL USA INC	XXX	1,679,800	2,000,000	10,333
G01913-AA-3	ALDAR INVESTMENT PROPERTIES SUKUK LTD	D	11/20/2024	MERRILL LYNCH INTERNATIONAL	XXX	968,376	942,000	864
G2001#-AB-0	BRIDGEPOINT US FINANCE LIMITED	C	03/07/2024	Unmatched Counter Party	XXX	1,100,000	1,100,000	0
G6369#-AA-9	NSG UK ENTERPRISES LIMITED	C	03/27/2024	Private Placement	XXX	1,200,000	1,200,000	0
G7777X-AD-8	SA GLOBAL SUKUK LTD	D	12/12/2024	JANE STREET CAPITAL, LLC	XXX	723,261	740,000	6,465
G98149-AD-2	WYNN MACAU LTD	D	11/13/2024	NOMURA SECS	XXX	913,492	940,000	6,175
L6388G-HV-5	MILLICOM INTERNATIONAL CELLULAR SA	D	11/18/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	457,614	463,500	4,345
M2851H-AA-2	DP WORLD LTD	D	11/20/2024	Various	XXX	1,446,869	1,300,000	20,050
N29505-AB-5	EMBRAER NETHERLANDS FINANCE BV	D	11/18/2024	NATL FINANCIAL SERVICES CORP (NFS)	XXX	904,116	856,000	18,475
N57445-AB-9	MINEJESA CAPITAL BV	D	11/06/2024	Jefferies Company	XXX	900,795	966,000	13,132
N9219H-AP-0	VEON HOLDINGS BV	D	11/19/2024	CITIGROUP GLOBAL MARKETS LTD, LONDON	XXX	908,042	1,038,000	17,127
P0091L-AA-4	AES ANDES SA	D	12/12/2024	JANE STREET EXECUTION SERVICES LLC	XXX	958,104	940,000	14,476
P1926L-AA-3	TELECOMUNICACIONES DIGITALES SA	D	11/13/2024	Various	XXX	906,761	1,005,000	13,065
P9401J-AA-5	IRREVOCABLE TRUST NO F1401	D	11/20/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	949,000	949,000	19,247
X555VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	D	11/20/2024	MORGAN STANLEY INTERNATIONAL LIMITED	XXX	944,486	921,000	23,780
X5T03S-AC-1	MVM ENERGETIKA ZRT	D	12/11/2024	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS	XXX	965,410	919,000	766
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						467,547,773	471,704,800	2,725,928
Bonds - Hybrid Securities								
05971P-AD-0	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	C	11/13/2024	GOLDMAN	XXX	1,375,000	1,375,000	0
126650-EG-1	CYS HEALTH CORP		12/03/2024	BARCLAYS CAPITAL INC.	XXX	75,000	75,000	0
126650-EH-9	CYS HEALTH CORP		12/03/2024	BARCLAYS CAPITAL INC.	XXX	145,000	145,000	0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC.		10/21/2024	Barclays Bank	XXX	42,665	46,000	652
92840M-AC-6	VISTRA CORP.		10/09/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	255,625	250,000	5,590
65564M-AF-3	MAF GLOBAL SECURITIES LTD.	D	11/20/2024	JANE STREET CAPITAL, LLC.	XXX	956,659	960,000	10,540
1309999999 - Bonds - Hybrid Securities						2,849,949	2,851,000	16,782
Bonds - SV0 Identified Funds								
46641Q-83-7	JPMORGAN ULTRA-SHORT INC.		11/27/2024	J.P. MORGAN SEC'S - FIXED INC.	0.000	54,003,703	0	0
1619999999 - Bonds - SV0 Identified Funds						54,003,703	0	0
Bonds - Unaffiliated Bank Loans								
000000-00-0	Gray Television Inc.		05/23/2024	BANK OF AMERICA, N.A.	XXX	312,000	325,000	0
00488P-AS-4	ACRISURE, LLC.		08/01/2024	Not Available	XXX	100,000	100,000	0
12768E-AH-9	CAESARS ENT INC 1L TLB CL		01/29/2024	JPM	XXX	174,974	175,000	0
22164M-AB-3	COTIVITI 1L TL 2/24 3.25% 02/21/2031		02/27/2024	Unknown	XXX	497,500	500,000	0
55759V-AB-4	Madison 1AQ LLC Initial Term Loan (eff 6		09/04/2024	Not Available	XXX	149,431	149,614	0
72431H-AE-0	CORNERSTONE BUILDING BRANDS, INC. T/L B		05/03/2024	Unknown	XXX	24,875	25,000	0
89841E-AB-1	ULTI TL B 1L 01/2031		04/03/2024	Not Provided	XXX	239,468	245,000	0
B8AC0A-E5-8	ACRISURE LLC		08/19/2024	JP morgan North America	XXX	247,243	249,375	0
B8AD4F-20-3	PGIMSFTP BankLoanPositions		10/10/2024	Unknown	XXX	99,000	100,000	0
C4000K-AE-4	Garda World Security T/L B (2/22)		01/31/2024	JPM	XXX	205,053	205,000	0
LX1983-84-5	XPLORNET COMMS INC TERM LOAN		10/28/2024	Unknown	XXX	39,330	39,330	0
1909999999 - Bonds - Unaffiliated Bank Loans						2,088,874	2,113,319	0
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,016,583,434	989,728,060	4,724,180
2509999998 - Bonds - Summary item from Part 5 for Bonds						463,875,137	488,327,100	1,041,904
2509999999 - Bonds - Subtotals - Bonds						1,480,458,571	1,478,055,161	5,766,084
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred								
172967-MV-0	CITIGROUP INC.		10/08/2024	SUS	50,000.000	48,324	0.00	0
172967-PR-6	CITIGROUP INC.		12/03/2024	Various	150,000.000	150,019	0.00	0
92332Y-AF-8	VENTURE GLOBAL LNG INC.		11/19/2024	Various	330,000.000	332,763	0.00	0
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						531,105	XXX	0
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						531,105	XXX	0
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						313,819	XXX	0
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						844,924	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
000900-10-3	ADT ORD.		08/02/2024	Various	4,031.000	27,082	XXX	0
008252-10-8	AFFILIATED MANAGERS GROUP ORD.		07/02/2024	Various	588.000	93,930	XXX	0
103304-10-1	BOYD GAMING ORD.		12/20/2024	Various	326.000	19,895	XXX	0
109696-10-4	BRINK'S ORD.		12/20/2024	Various	426.000	40,678	XXX	0
21867A-10-5	CORE LABORATORIES ORD.		03/15/2024	Various	1,973.000	30,765	XXX	0
26484T-10-6	DUN BRADST HLDG ORD.		02/02/2024	RAYMOND JAMES & ASSOCIATES	789.000	9,198	XXX	0
29415F-10-4	ENVISTA HOLDINGS ORD.		12/20/2024	Various	3,299.000	64,271	XXX	0
31847R-10-2	FIRST AMERICAN FINANCIAL ORD.		12/12/2024	Various	1,593.000	94,449	XXX	0
368736-10-4	GENERAC HOLDINGS ORD.		03/14/2024	INTERNATIONAL STRATEGY AND INV GROUP LLC.	120.000	13,597	XXX	0
371901-10-9	GENTEX ORD.		09/13/2024	Various	772.000	22,967	XXX	0
49926D-10-9	KNOWLES ORD.		11/01/2024	Various	1,094.000	18,713	XXX	0
527064-10-9	LES LIES ORD.		08/23/2024	Various	18,082.000	81,293	XXX	0
535219-10-9	L'INDBLAD EXPEDITIONS HOLDINGS ORD.		12/02/2024	Various	1,603.000	17,170	XXX	0
55303J-10-6	MGP INGREDIENTS ORD.		11/13/2024	Various	2,983.000	228,172	XXX	0
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD.		12/20/2024	Various	424.000	14,107	XXX	0
55826T-10-2								

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.001416-64-1	INVESCO DISCOVERY R6		12/30/2024	Unknown	608,222	77,939	XXX	.0
.00170K-72-9	AMG TIMESSQUARESCG Z		12/17/2024	Not Provided	37,703,097	513,139	XXX	.0
.02368A-20-8	AM BEACON LCV R5		12/30/2024	Unknown	18,684,989	489,019	XXX	.0
24610B-81-8	MACQUARIE SMCP VAL R6		12/30/2024	Unknown	736,934	55,937	XXX	.0
315794-69-3	FIDELITY FREEDOM 2060 K		12/30/2024	Unknown	508,524	7,243	XXX	.0
315794-71-9	FIDELITY FREEDOM 2055 K		12/30/2024	Unknown	27,789	442	XXX	.0
315794-72-7	FIDELITY FREEDOM 2050 K		12/30/2024	Unknown	7,455,811	101,104	XXX	.0
315794-73-5	FIDELITY FREEDOM 2045 K		12/30/2024	Unknown	18,275,778	243,244	XXX	.0
315794-74-3	FIDELITY FREEDOM 2040 K		12/30/2024	Unknown	32,358,962	361,344	XXX	.0
315794-75-0	FIDELITY FREEDOM 2035 K		12/30/2024	Unknown	20,629,627	323,928	XXX	.0
315794-76-8	FIDELITY FREEDOM 2030 K		12/30/2024	Unknown	207,544,733	3,707,868	XXX	.0
315794-77-6	FIDELITY FREEDOM 2025 K		12/30/2024	Unknown	69,460,498	973,127	XXX	.0
315794-78-4	FIDELITY FREEDOM 2020 K		12/30/2024	Unknown	6,661,247	97,046	XXX	.0
315794-79-2	FIDELITY FREEDOM 2015 K		12/30/2024	Unknown	668,817	7,614	XXX	.0
315794-81-8	FIDELITY FREEDOM 2010 K		12/30/2024	Unknown	554,697	7,718	XXX	.0
315794-83-4	FIDELITY FREEDOM INC K		12/30/2024	Unknown	42,083,408	459,081	XXX	.0
315796-63-1	FIDELITY FREEDOM 2065 K		12/30/2024	Unknown	876,575	11,792	XXX	.0
315910-26-5	FIDELITY INTL DISCVRY K		12/31/2024	Unknown	12,743,606	612,769	XXX	.0
315910-50-5	FIDELITY WORLDWIDE		12/31/2024	Unknown	15,335,947	562,728	XXX	.0
315911-69-3	FIDELITY TOTAL MARKET IX		12/31/2024	Unknown	2,654,137	393,966	XXX	.0
315911-72-7	FIDELITY INTERNATIONAL IX		12/30/2024	BANK OF NEW YORK	283,956,314	13,255,310	XXX	.0
315911-74-3	FIDELITY EXTENDED MKT IX		12/30/2024	Unknown	1,423,340	119,654	XXX	.0
315911-75-0	FIDELITY 500 INDEX		12/30/2024	Unknown	10,549,456	2,035,312	XXX	.0
316071-70-3	FIDELITY CONTRAFUND K		12/30/2024	Unknown	67,538,390	1,319,655	XXX	.0
316128-65-1	FIDELITY EQUITY-INC K		12/30/2024	Unknown	16,373,176	1,219,261	XXX	.0
316138-20-5	FIDELITY REAL ESTATE		12/30/2024	Unknown	3,198,943	130,400	XXX	.0
316146-35-6	FIDELITY US BOND INDEX		12/31/2024	Unknown	116,381,041	1,203,559	XXX	.0
316345-60-2	FIDELITY BALANCED K		12/30/2024	Unknown	19,943,165	566,539	XXX	.0
31635T-10-4	FIDELITY INFL PROT BD IX		12/31/2024	Unknown	5,935,124	53,771	XXX	.0
55273W-47-5	MFS MID CAP VALUE R6		12/30/2024	Unknown	18,575,307	631,873	XXX	.0
552746-33-1	MFS EMERG MKTS EQ R6		12/16/2024	Not Available	485,847,705	16,014,213	XXX	.0
56063N-88-1	NYLI:MK HY CB R6		12/30/2024	Unknown	43,586,057	224,995	XXX	.0
57630A-59-2	MASSMUTUAL S:MC6 I		12/30/2024	Unknown	9,258,284	191,310	XXX	.0
.63872R-57-4	NATIXIS:CORE + N		12/31/2024	Unknown	45,878,648	534,438	XXX	.0
.641233-20-0	NEUBERGER GENESIS INST		12/30/2024	Unknown	1,502,219	99,937	XXX	.0
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						46,607,274	XXX	0
Common Stocks - Exchange Traded Funds								
.464287-62-2	ISHARES:RUSS 1000 ETF		01/02/2024	Various	4,255,000	1,147,148	XXX	.0
5819999999 - Common Stocks - Exchange Traded Funds						1,147,148	XXX	0
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						50,844,201	XXX	0
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						140,905,259	XXX	0
5989999999 - Common Stocks - Subtotals - Common Stocks						191,749,460	XXX	0
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						192,594,384	XXX	0
6009999999 Totals						1,673,052,956	XXX	5,766,084

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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																				
36176W-7E-5	GN 778793 - RMBS		12/01/2024	Paydown	XXX	20,136	20,136	18,372	.0	.0	1,764	.0	1,764	.0	20,136	.0	.0	.0	.223	01/15/2042
36177X-Z8-4	GN AA1667 - RMBS		09/16/2024	Paydown	XXX	8,305	8,305	8,493	8,355	.0	(51)	.0	(51)	.0	8,305	.0	.0	.0	.89	05/15/2027
36178G-FY-5	GN AA8283 - RMBS		12/01/2024	Paydown	XXX	.554	.554	.581	.0	.0	.7	.0	.7	.0	.554	.0	.0	.0	.6	07/15/2027
36178N-ME-6	GN AB3057 - RMBS		12/01/2024	Paydown	XXX	19,316	19,316	19,484	17,176	.0	(74)	.0	(74)	.0	19,316	.0	.0	.0	.275	11/15/2042
36179W-5K-2	G2 MA0850 - RMBS		12/01/2024	Paydown	XXX	5,894	5,894	5,710	5,729	.0	.165	.0	.165	.0	5,894	.0	.0	.0	.86	03/20/2043
36179W-K7-4	G2 MA0318 - RMBS		12/01/2024	Paydown	XXX	2,014	2,014	1,837	.0	.0	.176	.0	.176	.0	2,014	.0	.0	.0	.23	08/20/2042
36179W-X3-9	G2 MA0698 - RMBS		12/01/2024	Paydown	XXX	23,067	23,067	20,383	.0	.0	2,684	.0	2,684	.0	23,067	.0	.0	.0	.228	01/20/2043
36179N-BA-5	G2 MA0933 - RMBS		12/01/2024	Paydown	XXX	6,695	6,695	5,916	.0	.0	.779	.0	.779	.0	6,695	.0	.0	.0	.66	04/20/2043
36179N-LC-0	G2 MA1223 - RMBS		12/01/2024	Paydown	XXX	4,798	4,798	4,918	4,902	.0	(104)	.0	(104)	.0	4,798	.0	.0	.0	.78	08/20/2043
36179N-LD-8	G2 MA1224 - RMBS		12/01/2024	Paydown	XXX	15,737	15,737	14,309	.0	.0	1,428	.0	1,428	.0	15,737	.0	.0	.0	.180	08/20/2043
36179N-Q5-0	G2 MA1376 - RMBS		12/01/2024	Paydown	XXX	6,859	6,859	6,408	.0	.0	.452	.0	.452	.0	6,859	.0	.0	.0	.91	10/20/2043
36179Q-3K-5	G2 MA2602 - RMBS		12/01/2024	Paydown	XXX	30,948	30,948	32,896	32,783	.0	(1,834)	.0	(1,834)	.0	30,948	.0	.0	.0	.672	02/20/2045
36179Q-RZ-6	G2 MA2304 - RMBS		12/01/2024	Paydown	XXX	73,355	73,355	77,604	77,326	.0	(3,971)	.0	(3,971)	.0	73,355	.0	.0	.0	1,602	10/20/2044
36179Q-WF-4	G2 MA2446 - RMBS		12/01/2024	Paydown	XXX	54,755	54,755	58,457	58,091	.0	(3,336)	.0	(3,336)	.0	54,755	.0	.0	.0	1,192	12/20/2044
36179R-7J-2	G2 MA3597 - RMBS		12/01/2024	Paydown	XXX	5,813	5,813	5,919	5,926	.0	(113)	.0	(113)	.0	5,813	.0	.0	.0	.112	04/20/2046
36179R-BX-6	G2 MA2754 - RMBS		12/01/2024	Paydown	XXX	3,505	3,505	3,191	.0	.0	.314	.0	.314	.0	3,505	.0	.0	.0	.40	04/20/2045
36179R-F8-7	G2 MA2891 - RMBS		12/01/2024	Paydown	XXX	4,600	4,600	4,407	2,919	.0	.195	.0	.195	.0	4,600	.0	.0	.0	.63	06/20/2045
36179R-LQ-0	G2 MA3035 - RMBS		12/01/2024	Paydown	XXX	7,360	7,360	6,890	.0	.0	.470	.0	.470	.0	7,360	.0	.0	.0	.98	08/20/2045
36179R-Q3-6	G2 MA3174 - RMBS		12/01/2024	Paydown	XXX	70,048	70,048	74,385	74,052	.0	(4,004)	.0	(4,004)	.0	70,048	.0	.0	.0	1,553	10/20/2045
36179R-VA-4	G2 MA3309 - RMBS		12/01/2024	Paydown	XXX	25,834	25,834	26,348	26,293	.0	(458)	.0	(458)	.0	25,834	.0	.0	.0	.419	12/20/2045
36179R-YB-2	G2 MA3310 - RMBS		12/01/2024	Paydown	XXX	12,651	12,651	13,177	13,132	.0	(480)	.0	(480)	.0	12,651	.0	.0	.0	.247	12/20/2045
36179R-VC-0	G2 MA3311 - RMBS		12/01/2024	Paydown	XXX	6,234	6,234	5,836	.0	.0	.398	.0	.398	.0	6,234	.0	.0	.0	.82	12/20/2045
36179R-XE-4	G2 MA3377 - RMBS		12/01/2024	Paydown	XXX	5,515	5,515	5,806	5,788	.0	(273)	.0	(273)	.0	5,515	.0	.0	.0	.121	01/20/2046
36179R-ZU-6	G2 MA3455 - RMBS		12/01/2024	Paydown	XXX	5,315	5,315	5,596	5,579	.0	(264)	.0	(264)	.0	5,315	.0	.0	.0	.113	02/20/2046
36179S-5K-9	G2 MA4450 - RMBS		12/01/2024	Paydown	XXX	6,730	6,730	6,959	6,945	.0	(215)	.0	(215)	.0	6,730	.0	.0	.0	.107	05/20/2047
36179S-5L-7	G2 MA4451 - RMBS		12/01/2024	Paydown	XXX	44,054	44,054	45,520	45,397	.0	(1,343)	.0	(1,343)	.0	44,054	.0	.0	.0	.847	05/20/2047
36179S-B7-1	G2 MA3662 - RMBS		12/01/2024	Paydown	XXX	45,187	45,187	47,508	47,356	.0	(2,169)	.0	(2,169)	.0	45,187	.0	.0	.0	.733	05/20/2046
36179S-GL-5	G2 MA3803 - RMBS		12/01/2024	Paydown	XXX	4,848	4,848	4,397	.0	.0	.451	.0	.451	.0	4,848	.0	.0	.0	.56	07/20/2046
36179S-JS-7	G2 MA3873 - RMBS		12/01/2024	Paydown	XXX	17,899	17,899	17,899	12,372	.0	.601	.0	.601	.0	17,899	.0	.0	.0	.255	08/20/2046
36179S-LR-6	G2 MA3936 - RMBS		12/01/2024	Paydown	XXX	14,482	14,482	12,751	.0	.0	1,731	.0	1,731	.0	14,482	.0	.0	.0	.142	09/20/2046
36179S-LT-2	G2 MA3938 - RMBS		12/01/2024	Paydown	XXX	6,962	6,962	6,559	.0	.0	.403	.0	.403	.0	6,962	.0	.0	.0	.98	09/20/2046
36179S-NU-7	G2 MA4003 - RMBS		12/01/2024	Paydown	XXX	22,126	22,126	20,011	.0	.0	2,115	.0	2,115	.0	22,126	.0	.0	.0	.157	10/20/2046
36179S-NV-5	G2 MA4004 - RMBS		12/01/2024	Paydown	XXX	22,789	22,789	20,671	.0	.0	2,118	.0	2,118	.0	22,789	.0	.0	.0	.259	10/20/2046
36179S-NX-1	G2 MA4006 - RMBS		12/01/2024	Paydown	XXX	4,664	4,664	4,523	.0	.0	.141	.0	.141	.0	4,664	.0	.0	.0	.60	10/20/2046
36179S-QY-6	G2 MA4071 - RMBS		12/01/2024	Paydown	XXX	3,399	3,399	3,296	.0	.0	.103	.0	.103	.0	3,399	.0	.0	.0	.50	11/20/2046
36179S-SN-8	G2 MA4125 - RMBS		12/01/2024	Paydown	XXX	7,507	7,507	6,356	.0	.0	1,151	.0	1,151	.0	7,507	.0	.0	.0	.60	12/20/2046
36179S-WY-9	G2 MA4263 - RMBS		12/01/2024	Paydown	XXX	4,608	4,608	4,342	.0	.0	.267	.0	.267	.0	4,608	.0	.0	.0	.56	02/20/2047
36179S-YR-2	G2 MA4320 - RMBS		12/01/2024	Paydown	XXX	5,626	5,626	4,941	.0	.0	.685	.0	.685	.0	5,626	.0	.0	.0	.51	03/20/2047
36179T-7K-5	G2 MA5398 - RMBS		12/01/2024	Paydown	XXX	12,981	12,981	12,665	.0	.0	.316	.0	.316	.0	12,981	.0	.0	.0	.87	08/20/2048
36179T-E3-5	G2 MA4654 - RMBS		12/01/2024	Paydown	XXX	4,479	4,479	4,316	.0	.0	.163	.0	.163	.0	4,479	.0	.0	.0	.71	08/20/2047
36179T-SJ-5	G2 MA5021 - RMBS		12/01/2024	Paydown	XXX	12,425	12,425	12,757	12,782	.0	(358)	.0	(358)	.0	12,425	.0	.0	.0	.294	02/20/2048
36179T-UA-1	G2 MA5077 - RMBS		12/01/2024	Paydown	XXX	8,983	8,983	8,610	.0	.0	.373	.0	.373	.0	8,983	.0	.0	.0	.40	03/20/2048
36179T-Z6-5	G2 MA5265 - RMBS		12/01/2024	Paydown	XXX	26,732	26,732	27,687	27,646	.0	(914)	.0	(914)	.0	26,732	.0	.0	.0	.620	06/20/2048
36179U-EB-4	G2 MA5530 - RMBS		12/01/2024	Paydown	XXX	4,380	4,380	4,323	.0	.0	.57	.0	.57	.0	4,380	.0	.0	.0	.79	10/20/2048
36179U-H2-1	G2 MA5649 - RMBS		12/01/2024	Paydown	XXX	40,394	40,394	36,803	36,815	.0	3,580	.0	3,580	.0	40,394	.0	.0	.0	.705	12/20/2048
36179U-KY-7	G2 MA5711 - RMBS		12/01/2024	Paydown	XXX	49,394	49,394	51,571	51,490	.0	(2,096)	.0	(2,096)	.0	49,394	.0	.0	.0	1,250	01/20/2049
36179U-MK-5	G2 MA5762 - RMBS		12/01/2024	Paydown	XXX	24,876	24,876	22,459	.0	.0	2,418	.0	2,418	.0	24,876	.0	.0	.0	.258	02/20/2049
36179U-Q5-4	G2 MA5876 - RMBS		12/01/2024	Paydown	XXX	8,418	8,418	8,053	.0	.0	.366	.0	.366	.0	8,418	.0	.0	.0	.41	04/20/2049
36179V-DQ-0	G2 MA6411 - RMBS		12/01/2024	Paydown	XXX	.649	.649	.621	.0	.0	.28	.0	.28	.0	1,110	.0	(461)	(461)	.2	01/20/2050
36179V-FR-6	G2 MA6476 - RMBS		12/01/2024	Paydown	XXX	1,568	1,568	1,499	.0	.0	.69	.0	.69	.0	1,568	.0	.0	.0	.8	02/20/2050
36179V-QV-5	G2 MA6768 - RMBS		12/01/2024	Paydown	XXX	.820	.820	.786	.0	.0	.35	.0	.35	.0	2,141	.0	(1,321)	(1,321)	.3	07/20/2050
36179V-YY-3	G2 MA6931 - RMBS		12/01/2024	Paydown	XXX	78,433	78,433	70,160	.0	.0	8,272	.0	8,272	.0	78,433	.0	.0	.0	.324	10/20/2050
36179W-2V-9	G2 MA7988 - RMBS		12/01/2024	Paydown	XXX	63,813	63,813	59,288	38,088	.0	4,412	.0	4,412	.0	63,813	.0	.0	.0	.904	04/20/2052
36179W-BY-3	G2 MA7255 - RMBS		12/01/2024	Paydown	XXX	48,589	48,589	42,561	42,575	.0	6,014	.0	6,014	.0	48,589	.0	.0	.0	.662	03/20/2051
36179W-ND-6	G2 MA7588 - RMBS		12/01/2024	Paydown	XXX	116,634	116,634	101,306	45,294	.0	15,201	.0	15,201	.0	116,634	.0	.0	.0	.966	09/20/2051
36179W-P9-3	G2 MA7648 - RMBS		12/01/2024	Paydown	XXX	71,192	71,192	60,012	.0	.0	11,179	.0	11,179	.0	71,192	.0	.0	.0	.292	10/20/2051
36179W-T2-4	G2 MA7769 - RMBS		12/01/2024	Paydown	XXX	43,818	43,818	39,201	.0	.0	4,617	.0	4,617	.0	43,818	.0	.0	.0	.507	12/20/2051
36179W-TY-4	G2 MA7767 - RMBS		12/01/2024	Paydown	XXX	143,183	143,183	122,646	83,384	.0	20,135	.0	20,135	.0	143,183	.0	.0	.0	1,732	12/20/2051

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
36179W-VW-5	G2	MA7829 - RMBS		12/01/2024	Paydown	XXX	79,602	79,602	74,138	0	0	5,463	0	5,463	0	79,602	0	0	0	603	01/20/2052
36179W-Y9-3	G2	MA7936 - RMBS		12/01/2024	Paydown	XXX	92,755	92,755	77,283	0	0	15,473	0	15,473	0	92,755	0	0	0	766	03/20/2052
36179X-HX-7	G2	MA8346 - RMBS		08/26/2024	Various	XXX	923,518	956,760	899,730	903,866	0	4,003	0	4,003	0	907,869	0	15,649	15,649	27,639	10/20/2052
36179X-OX-7	G2	MA8570 - RMBS		12/01/2024	Paydown	XXX	167,065	167,065	168,866	0	0	(1,801)	0	(1,801)	0	167,065	0	0	0	1,038	01/20/2053
36179Y-KR-4	G2	MA9304 - RMBS		12/01/2024	Paydown	XXX	222,171	222,171	218,491	0	0	3,680	0	3,680	0	222,171	0	0	0	6,016	11/20/2053
36179Y-PF-5	G2	MA9422 - RMBS		12/01/2024	Paydown	XXX	40,454	40,454	39,675	0	0	779	0	779	0	40,454	0	0	0	920	01/20/2054
36180E-PX-7	GN	AD3138 - RMBS		12/01/2024	Paydown	XXX	51,648	51,648	45,577	0	0	6,071	0	6,071	0	51,648	0	0	0	246	04/15/2043
36200M-Y8-0	GN	604735 - RMBS		12/01/2024	Paydown	XXX	1,015	1,015	629	1,024	0	(10)	0	(10)	0	1,015	0	0	0	44	10/15/2033
36200N-4T-5	GN	605734 - RMBS		12/01/2024	Paydown	XXX	533	533	253	538	0	(5)	0	(5)	0	533	0	0	0	23	10/15/2034
36200N-RE-3	GN	605385 - RMBS		12/01/2024	Paydown	XXX	721	721	729	330	0	(8)	0	(8)	0	721	0	0	0	19	04/15/2034
36200W-NB-3	GN	574686 - RMBS		12/01/2024	Paydown	XXX	187	187	190	189	0	(2)	0	(2)	0	187	0	0	0	6	04/15/2034
36201E-CX-6	GN	580686 - RMBS		12/01/2024	Paydown	XXX	461	461	466	228	0	(5)	0	(5)	0	461	0	0	0	11	05/15/2034
36201M-JF-0	GN	587162 - RMBS		12/01/2024	Paydown	XXX	2,113	2,113	2,127	1,037	0	(5)	0	(5)	0	2,113	0	0	0	56	07/15/2032
36201Y-N7-7	GN	607114 - RMBS		12/01/2024	Paydown	XXX	2,152	2,152	1,266	2,170	0	(18)	0	(18)	0	2,152	0	0	0	70	03/15/2034
36202E-6D-6	G2	004468 - RMBS		12/01/2024	Paydown	XXX	3,533	3,533	3,463	0	0	71	0	71	0	3,533	0	0	0	51	06/20/2039
36202E-JY-6	G2	003879 - RMBS		12/01/2024	Paydown	XXX	646	646	153	652	0	(6)	0	(6)	0	646	0	0	0	21	07/20/2036
36202E-RE-1	G2	004085 - RMBS		12/01/2024	Paydown	XXX	3,566	3,566	3,619	3,608	0	(43)	0	(43)	0	3,566	0	0	0	116	02/20/2038
36202F-2M-7	G2	005280 - RMBS		12/01/2024	Paydown	XXX	9,258	9,258	8,736	0	0	521	0	521	0	9,258	0	0	0	118	01/20/2042
36202F-3M-6	G2	005304 - RMBS		12/01/2024	Paydown	XXX	2,662	2,662	2,445	0	0	217	0	217	0	2,662	0	0	0	31	02/20/2042
36202F-4Q-6	G2	005331 - RMBS		12/01/2024	Paydown	XXX	60,212	60,212	62,526	54,923	0	(1,778)	0	(1,778)	0	60,212	0	0	0	1,084	03/20/2042
36202F-B3-9	G2	004558 - RMBS		12/01/2024	Paydown	XXX	2,495	2,495	2,445	0	0	50	0	50	0	2,495	0	0	0	37	10/20/2039
36202F-BH-8	G2	004540 - RMBS		12/01/2024	Paydown	XXX	1,453	1,453	1,424	29	0	29	0	29	0	1,453	0	0	0	22	09/20/2039
36202F-JP-2	G2	004770 - RMBS		12/01/2024	Paydown	XXX	4,761	4,761	4,475	0	0	287	0	287	0	4,761	0	0	0	71	08/20/2040
36202F-KN-5	G2	004801 - RMBS		12/01/2024	Paydown	XXX	11,577	11,577	11,343	0	0	234	0	234	0	11,577	0	0	0	165	09/20/2040
36202F-LQ-7	G2	004835 - RMBS		12/01/2024	Paydown	XXX	6,875	6,875	6,825	0	0	50	0	50	0	6,875	0	0	0	101	10/20/2040
36202F-M8-6	G2	004883 - RMBS		12/01/2024	Paydown	XXX	8,745	8,745	9,480	9,373	0	(628)	0	(628)	0	8,745	0	0	0	218	12/20/2040
36202F-P7-5	G2	004946 - RMBS		12/01/2024	Paydown	XXX	30,317	30,317	32,146	31,744	0	(1,646)	0	(1,646)	0	30,317	0	0	0	746	02/20/2041
36202F-PG-5	G2	004923 - RMBS		12/01/2024	Paydown	XXX	9,808	9,808	9,528	0	0	279	0	279	0	9,808	0	0	0	138	01/20/2041
36202F-Q8-2	G2	004979 - RMBS		12/01/2024	Paydown	XXX	7,268	7,268	7,658	4,956	0	(336)	0	(336)	0	7,268	0	0	0	172	03/20/2041
36202F-SD-9	G2	005016 - RMBS		12/01/2024	Paydown	XXX	6,364	6,364	6,803	6,738	0	(374)	0	(374)	0	6,364	0	0	0	135	04/20/2041
36202F-SE-7	G2	005017 - RMBS		12/01/2024	Paydown	XXX	8,020	8,020	7,854	0	0	166	0	166	0	8,020	0	0	0	119	04/20/2041
36202F-TM-8	G2	005056 - RMBS		12/01/2024	Paydown	XXX	4,624	4,624	5,066	5,024	0	(400)	0	(400)	0	4,624	0	0	0	128	05/20/2041
36202F-UF-1	G2	005082 - RMBS		12/01/2024	Paydown	XXX	1,182	1,182	1,148	0	0	34	0	34	0	1,182	0	0	0	18	06/20/2041
36202F-XC-5	G2	005175 - RMBS		12/01/2024	Paydown	XXX	1,779	1,779	1,743	0	0	37	0	37	0	1,779	0	0	0	27	09/20/2041
36210H-UU-4	GN	492995 - RMBS		12/01/2024	Paydown	XXX	1,238	1,238	695	1,244	0	(6)	0	(6)	0	1,238	0	0	0	41	11/15/2028
36212F-2S-2	GN	532785 - RMBS		12/01/2024	Paydown	XXX	122	122	124	123	0	(1)	0	(1)	0	122	0	0	0	4	02/15/2034
36225B-2V-9	GN	781688 - RMBS		12/01/2024	Paydown	XXX	1,139	1,139	847	1,152	0	(12)	0	(12)	0	1,139	0	0	0	36	12/15/2033
36225B-TQ-1	GN	781459 - RMBS		12/01/2024	Paydown	XXX	1,815	1,815	1,539	1,836	0	(21)	0	(21)	0	1,815	0	0	0	61	06/15/2032
36225B-UH-9	GN	781484 - RMBS		12/01/2024	Paydown	XXX	570	570	580	575	0	(5)	0	(5)	0	570	0	0	0	17	08/15/2032
36225B-WZ-7	GN	781564 - RMBS		12/01/2024	Paydown	XXX	1,322	1,322	1,345	1,335	0	(13)	0	(13)	0	1,322	0	0	0	44	02/15/2033
36225B-ZP-6	GN	781650 - RMBS		12/01/2024	Paydown	XXX	2,661	2,661	2,708	2,687	0	(26)	0	(26)	0	2,661	0	0	0	84	08/15/2033
36241K-WS-3	GN	782457 - RMBS		12/01/2024	Paydown	XXX	5,148	5,148	5,634	5,555	0	(406)	0	(406)	0	5,148	0	0	0	156	11/15/2038
36241K-YY-8	G2	782527 - RMBS		12/01/2024	Paydown	XXX	1,068	1,068	1,058	0	0	10	0	10	0	1,068	0	0	0	18	12/20/2038
36241L-T9-7	GN	783276 - RMBS		12/01/2024	Paydown	XXX	22,352	22,352	24,406	24,112	0	(1,759)	0	(1,759)	0	22,352	0	0	0	562	03/15/2041
36290Q-BV-6	GN	613952 - RMBS		12/01/2024	Paydown	XXX	156	156	55	0	0	(2)	0	(2)	0	156	0	0	0	5	01/15/2034
36290R-MX-8	GN	615174 - RMBS		12/01/2024	Paydown	XXX	1,105	1,105	1,116	539	0	(11)	0	(11)	0	1,105	0	0	0	27	09/15/2034
36290R-QC-0	GN	615251 - RMBS		12/01/2024	Paydown	XXX	51	51	51	31	0	0	0	0	0	51	0	0	0	1	06/15/2033
36290S-R8-6	GN	616211 - RMBS		12/01/2024	Paydown	XXX	2,334	2,334	2,406	999	0	(73)	0	(73)	0	2,334	0	0	0	59	01/15/2034
36290X-HT-0	GN	620442 - RMBS		12/01/2024	Paydown	XXX	1,595	1,595	1,610	776	0	(15)	0	(15)	0	1,595	0	0	0	38	08/15/2033
36291B-OX-8	GN	623370 - RMBS		12/01/2024	Paydown	XXX	1,710	1,710	1,706	4	0	4	0	4	0	1,710	0	0	0	50	01/15/2034
36291G-XM-3	GN	628084 - RMBS		12/01/2024	Paydown	XXX	1,654	1,654	1,671	776	0	(17)	0	(17)	0	1,654	0	0	0	41	05/15/2034
36291L-EU-0	GN	629347 - RMBS		12/01/2024	Paydown	XXX	793	793	791	2	0	2	0	2	0	793	0	0	0	24	02/15/2034
36291L-D4-4	GN	631123 - RMBS		12/01/2024	Paydown	XXX	107	107	109	108	0	(1)	0	(1)	0	107	0	0	0	4	07/15/2034
36291M-JX-2	GN	632178 - RMBS		12/01/2024	Paydown	XXX	118	117	119	119	0	(1)	0	(1)	0	118	0	0	0	4	09/15/2034
36291M-KH-5	GN	632196 - RMBS		12/01/2024	Paydown	XXX	63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	2	11/15/2034
36292M-FI-4	GN	652778 - RMBS		12/01/2024	Paydown	XXX	422	422	465	453	0	(31)	0	(31)	0	422	0	0	0	12	04/15/2036
36295F-HU-1	GN	669043 - RMBS		12/01/2024	Paydown	XXX	253	253	256	255	0	(2)	0	(2)	0	253	0	0	0	8	05/15/2037
36295K-4L-4	GN	673227 - RMBS		12/01/2024	Paydown	XXX	2,174	2,174	2,393	2,356	0	(183)	0	(183)	0	2,174	0	0	0	59	11/15/2038
36295K-HG-1	GN	672631 - RMBS		04/15/2024	Paydown	XXX	501	501	(2,637)	506	0	(5)	0	(5)	0	501	0	0	0	11	03/15/2038

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
36295M-6H-7	GN 675072 - RMBS		12/01/2024	Paydown	XXX	127	127	140	138	.0	(11)	.0	(11)	.0	127	.0	.0	.0	.3	01/15/2038
36295P-RJ-3	GN 676489 - RMBS		12/01/2024	Paydown	XXX	42	42	42	42	.0	.0	.0	.0	.0	42	.0	.0	.0	.1	12/15/2037
36295Q-HL-7	GN 677135 - RMBS		12/01/2024	Paydown	XXX	26,024	26,024	28,450	28,034	.0	(2,010)	.0	(2,010)	.0	26,024	.0	.0	.0	.707	06/15/2040
36296D-YL-6	GN 688415 - RMBS		12/01/2024	Paydown	XXX	342	342	343	343	.0	(1)	.0	(1)	.0	342	.0	.0	.0	.11	05/15/2038
36297F-J7-8	GN 710486 - RMBS		12/01/2024	Paydown	XXX	19,071	19,071	18,627	.0	.0	444	.0	444	.0	19,071	.0	.0	.0	.288	10/15/2039
38381D-XT-2	GNR 2021-120 10 - CMBS		03/01/2024	AMHERST PIERPOINT SECURITIES	XXX	259,646	.0	329,759	188,676	.0	(10,274)	.0	(10,274)	.0	178,402	.0	81,244	81,244	.9,421	02/16/2063
38381R-PZ-6	GNR 2019-023 KA - CMO/RMBS		12/01/2024	Paydown	XXX	175,005	175,005	175,606	175,573	.0	(569)	.0	(569)	.0	175,005	.0	.0	.0	.2,942	10/20/2048
38381R-QH-5	GNR 2019-023 LE - CMO/RMBS		12/01/2024	Paydown	XXX	182,931	182,931	184,160	184,076	.0	(1,145)	.0	(1,145)	.0	182,931	.0	.0	.0	.3,829	07/20/2048
912810-TS-7	UNITED STATES TREASURY		10/07/2024	NATWEST MARKETS PLC	XXX	943,398	1,000,000	917,852	918,836	.0	2,060	.0	2,060	.0	920,896	.0	22,502	22,502	34,749	05/15/2043
912810-TU-2	UNITED STATES TREASURY		10/07/2024	Various	XXX	3,457,016	3,400,000	3,216,297	3,217,820	.0	3,929	.0	3,929	.0	3,221,749	.0	235,267	235,267	155,334	08/15/2043
912828-6T-2	UNITED STATES TREASURY		08/29/2024	MORGAN STANLEY & COMPANY	XXX	9,428,516	10,000,000	9,071,875	9,080,323	.0	102,516	.0	102,516	.0	9,182,839	.0	245,676	245,676	187,806	05/15/2029
912828-B6-6	UNITED STATES TREASURY		02/15/2024	Maturity @ 100.00	XXX	30,000,000	30,000,000	29,889,612	29,996,484	.0	3,516	.0	3,516	.0	30,000,000	.0	.0	.0	412,500	02/15/2024
912828-G3-8	UNITED STATES TREASURY		11/15/2024	Maturity @ 100.00	XXX	43,000,000	43,000,000	43,120,938	43,011,824	.0	(11,824)	.0	(11,824)	.0	43,000,000	.0	.0	.0	967,500	01/15/2024
912828-Z7-8	UNITED STATES TREASURY		04/09/2024	Various	XXX	479,733	520,000	515,633	517,260	.0	156	.0	156	.0	517,416	.0	(37,683)	(37,683)	4,662	01/31/2027
91282C-BJ-9	UNITED STATES TREASURY		11/27/2024	Various	XXX	10,415,648	11,600,000	11,461,344	11,517,539	.0	17,548	.0	17,548	.0	11,535,087	.0	(1,119,439)	(1,119,439)	113,088	01/31/2028
91282C-CB-5	UNITED STATES TREASURY		08/02/2024	Various	XXX	3,407,586	4,000,000	4,053,594	4,040,738	.0	(676)	.0	(676)	.0	4,040,062	.0	(632,476)	(632,476)	16,762	05/15/2031
91282C-CT-6	UNITED STATES TREASURY		08/15/2024	Various	XXX	33,120,674	33,500,000	33,464,668	33,492,525	.0	4,662	.0	4,662	.0	33,497,187	.0	(376,513)	(376,513)	96,217	08/15/2024
91282C-DJ-7	UNITED STATES TREASURY		08/02/2024	Various	XXX	1,524,864	1,845,000	1,767,893	1,781,804	.0	867	.0	867	.0	(257,807)	.0	(257,807)	(257,807)	7,942	11/15/2031
91282C-DN-8	UNITED STATES TREASURY		10/31/2024	MORGAN STANLEY & COMPANY	XXX	1,344,199	1,350,000	1,343,725	1,347,934	.0	1,805	.0	1,805	.0	1,349,739	.0	(5,540)	(5,540)	11,877	12/15/2024
91282C-DW-8	UNITED STATES TREASURY		10/07/2024	JP MORGAN SECURITIES LLC	XXX	1,282,531	1,400,000	1,400,109	1,400,081	.0	(12)	.0	(12)	.0	1,400,069	.0	(117,538)	(117,538)	29,094	01/31/2029
91282C-DY-4	UNITED STATES TREASURY		10/07/2024	Various	XXX	1,662,602	1,900,000	1,899,871	1,899,897	.0	(87)	.0	(87)	.0	1,899,810	.0	(237,208)	(237,208)	36,606	02/15/2032
91282C-EA-5	UNITED STATES TREASURY		02/13/2024	J P MORGAN SECURITIES	XXX	22,107,104	22,150,000	21,960,514	22,133,977	.0	11,091	.0	11,091	.0	22,145,068	.0	(37,965)	(37,965)	149,549	02/29/2024
91282C-EE-7	UNITED STATES TREASURY		11/27/2024	Various	XXX	11,235,270	12,100,000	11,811,434	11,876,992	.0	33,404	.0	33,404	.0	11,910,396	.0	(675,127)	(675,127)	302,594	03/31/2029
91282C-EK-3	UNITED STATES TREASURY		04/30/2024	Various	XXX	10,263,945	10,290,000	10,249,926	10,283,213	.0	4,902	.0	4,902	.0	10,288,115	.0	(24,170)	(24,170)	105,102	04/30/2024
91282C-FF-3	UNITED STATES TREASURY		08/13/2024	Merrill Lynch, Wells Fargo Securities, LLC	XXX	1,424,612	1,535,000	1,501,173	1,505,117	.0	1,883	.0	1,883	.0	1,507,000	.0	(82,388)	(82,388)	42,097	08/15/2032
91282C-FL-0	UNITED STATES TREASURY		08/29/2024	Wells Fargo Securities, LLC	XXX	10,072,656	10,000,000	9,783,594	9,785,488	.0	22,479	.0	22,479	.0	9,807,967	.0	264,689	264,689	354,679	09/30/2029
91282C-FM-8	UNITED STATES TREASURY		10/31/2024	Various	XXX	2,756,247	2,760,000	2,790,581	2,783,510	.0	(3,620)	.0	(3,620)	.0	2,779,891	.0	(23,644)	(23,644)	89,810	09/30/2027
91282C-GC-9	UNITED STATES TREASURY		08/29/2024	Wells Fargo Securities, LLC	XXX	18,206,421	18,125,000	18,355,103	18,313,587	.0	(29,497)	.0	(29,497)	.0	18,284,090	.0	(77,669)	(77,669)	818,765	12/31/2027
91282C-GZ-8	UNITED STATES TREASURY		01/02/2024	Goldman Sachs & Co.	XXX	3,411,953	3,500,000	3,427,676	3,433,284	.0	51	.0	51	.0	3,433,335	.0	(21,382)	(21,382)	21,538	04/30/2030
91282C-HB-0	UNITED STATES TREASURY		09/13/2024	J P MORGAN SECURITIES	XXX	5,044,477	5,050,000	4,901,262	4,913,477	.0	39,179	.0	39,179	.0	4,952,655	.0	91,821	91,821	153,215	05/15/2026
91282C-HC-8	UNITED STATES TREASURY		01/02/2024	JP MORGAN SECURITIES LLC	XXX	3,346,738	3,500,000	3,327,867	3,333,786	.0	81	.0	81	.0	3,333,867	.0	12,871	12,871	15,901	05/15/2033
91282C-HE-4	UNITED STATES TREASURY		01/09/2024	BANK OF NOVA SCOTIA, NEW YORK	XXX	651,691	661,000	650,155	651,210	.0	46	.0	46	.0	651,255	.0	436	436	2,632	05/31/2028
91282C-HF-1	UNITED STATES TREASURY		07/23/2024	CITADEL SECURITIES LLC	XXX	870,601	890,000	882,143	882,725	.0	567	.0	567	.0	883,291	.0	(12,690)	(12,690)	21,612	05/31/2030
91282C-HJ-3	UNITED STATES TREASURY		09/26/2024	Various	XXX	2,158,617	2,200,000	2,165,461	2,167,387	.0	2,605	.0	2,605	.0	2,169,993	.0	(11,375)	(11,375)	89,613	06/30/2030
91282C-HT-1	UNITED STATES TREASURY		07/10/2024	JP Morgan	XXX	416,865	430,000	399,828	400,306	.0	1,307	.0	1,307	.0	401,614	.0	15,251	15,251	15,060	08/15/2033
91282C-HX-2	UNITED STATES TREASURY		01/05/2024	Various	XXX	1,359,623	1,335,000	1,323,453	1,324,049	.0	21	.0	21	.0	1,324,070	.0	35,553	35,553	20,282	08/31/2028
91282C-JE-2	UNITED STATES TREASURY		04/04/2024	CITIGROUP GLOBAL MARKETS INC	XXX	1,504,395	1,500,000	1,510,195	1,509,835	.0	(1,317)	.0	(1,317)	.0	1,508,518	.0	(4,123)	(4,123)	32,349	10/31/2025
91282C-JG-7	UNITED STATES TREASURY		01/02/2024	Goldman Sachs & Co.	XXX	1,793,234	1,700,000	1,701,047	1,701,026	.0	(1)	.0	(1)	.0	1,701,026	.0	92,209	92,209	14,571	10/31/2030
91282C-JJ-1	UNITED STATES TREASURY		10/16/2024	Various	XXX	30,284,888	29,114,000	29,820,015	29,817,603	.0	(1,853)	.0	(1,853)	.0	29,815,750	.0	469,138	469,138	251,069	11/15/2033
91282C-JM-4	UNITED STATES TREASURY		09/27/2024	BNP PARIBAS	XXX	1,041,211	1,000,000	1,010,391	1,010,300	.0	(970)	.0	(970)	.0	1,009,330	.0	31,881	31,881	36,458	11/30/2030
91282C-JN-2	UNITED STATES TREASURY		10/17/2024	Various	XXX	29,317,677	28,757,000	28,997,439	28,994,228	.0	(22,134)	.0	(22,134)	.0	28,972,094	.0	345,583	345,583	742,679	11/30/2028
91282C-JP-7	UNITED STATES TREASURY		01/18/2024	GOLDMAN, CITIGROUP GLOBAL MARKETS INC	XXX	7,045,652	7,000,000	6,986,887	6,987,079	.0	203	.0	203	.0	6,987,282	.0	58,370	58,370	29,286	12/15/2026
91282C-JZ-5	UNITED STATES TREASURY		11/25/2024	Various	XXX	48,947	50,000	48,148	.0	.0	79	.0	79	.0	48,228	.0	719	719	1,560	02/15/2034
91282C-KH-3	UNITED STATES TREASURY		07/11/2024	Various	XXX	2,170,104	2,175,000	2,158,688	.0	.0	1,595	.0	1,595	.0	2,160,282	.0	9,821	9,821	27,403	03/31/2026
91282C-LF-6	UNITED STATES TREASURY		11/01/2024	BNP PARIBAS	XXX	505,375	520,000	511,103	.0	.0	37	.0	37	.0	511,141	.0	(5,766)	(5,766)	4,435	08/15/2034
0109999999	- Bonds - U.S. Governments					310,980,218	313,505,745	312,221,398	308,471,538	0	272,601	0	272,601	0	312,713,822	0	(1,733,604)	(1,733,604)	5,495,370	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452151-LF-8	ILL INOIS ST		06/01/2024	Paydown	XXX	58,824	58,824	58,756	58,766	.0	58	.0	58	.0	58,824	.0	.0	.0	1,500	06/01/2033
452152-BM-2	ILL INOIS ST		02/01/2024	Paydown	XXX	16,923	16,923	17,558	17,539	.0	(616)	.0	(616)	.0	16,923	.0	.0	.0	561	02/01/2035
452152-GS-4	ILL INOIS ST		07/01/2024	Paydown	XXX	42,857	42,857	51,994	51,049	.0	(8,192)	.0	(8,192)	.0	42,857	.0	.0	.0	3,150	07/01/2035
0509999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					118,604	118,604	128,308	127,354	0	(8,750)	0	(8,750)	0	118,604	0	0	0	5,211	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
167505-XC-5	CHICAGO ILL BRD ED		09/26/2024	Morgan Stanley Senior Funding	XXX	186,296	180,000	214,798	187,376	13,942	(2,472)	.0	11,471	.0	198,847	.0	(12,551)	(12,551)	7,400	12/01/2033

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					186,296	180,000	214,798	187,376	13,942	(2,472)	0	11,471	0	198,847	0	(12,551)	(12,551)	7,400	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
010869-JL-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		..02/06/2024	Not Available	XXX	..50,034	..50,000	..50,000	..50,000	..0	..0	..0	..0	..0	..50,000	..0	..34	..34	..276	..10/01/2046
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		..01/16/2024	Call @ 100.00	XXX	..5,000	..5,000	..5,681	..5,001	..0	..(1)	..0	..0	..0	..5,000	..0	..0	..0	..0	..02/15/2050
04052B-JZ-8	ARIZONA INDL DEV AUTH REV		..09/26/2024	PIPER JAFFRAY & CO	XXX	..154,803	..165,000	..171,442	..141,502	..26,665	..(630)	..0	..26,034	..0	..167,537	..0	..(12,734)	..(12,734)	..10,221	..07/01/2054
041806-L6-5	ARLINGTON HIGHER EDUCATION FINANCE CORPO		..09/26/2024	FIRST SOUTHWEST COMPANY	XXX	..767,457	..855,000	..902,923	..682,478	..205,428	..(4,324)	..0	..201,103	..0	..883,582	..0	..(116,125)	..(116,125)	..38,190	..08/15/2041
08454A-AB-7	BERKS CNTY PA MUN AUTH UNIV REV		..09/26/2024	ICE BONDS SECURITIES	XXX	..42,098	..45,000	..50,890	..43,228	..5,514	..(440)	..0	..5,074	..0	..48,300	..0	..(6,205)	..(6,205)	..2,225	..10/01/2039
11861M-BK-1	BUCKS CNTY PA INDL DEV AUTH HOSP REV		..07/25/2024	BARCLAY INVESTMENTS, INC	XXX	..605,747	..640,000	..745,926	..573,997	..146,035	..(5,437)	..0	..140,598	..0	..714,595	..0	..(108,848)	..(108,848)	..34,222	..07/01/2041
13033D-AE-5	CALIFORNIA HSG FIN AGY MUN CTFS		..12/02/2024	Redemption @ 100.00	XXX	..4,054	..4,054	..4,574	..4,074	..0	..(20)	..0	..0	..0	..4,054	..0	..0	..0	..66	..11/20/2035
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		..04/16/2024	Call @ 100.00	XXX	..60,000	..60,000	..77,685	..60,140	..0	..(140)	..0	..(140)	..0	..60,000	..0	..0	..0	..92	..05/15/2040
14054C-CA-5	CAPITAL TR AGY FLA EDL FACS REV		..07/25/2024	FMS	XXX	..57,622	..60,000	..64,180	..61,594	..0	..(355)	..0	..(355)	..0	..61,239	..0	..(3,618)	..(3,618)	..1,842	..12/15/2049
14054C-CB-3	CAPITAL TR AGY FLA EDL FACS REV		..07/25/2024	FMS	XXX	..368,468	..385,000	..387,580	..386,673	..0	..(369)	..0	..(369)	..0	..386,304	..0	..(17,836)	..(17,836)	..11,817	..12/15/2054
246387-SV-7	DELAWARE ST ECONOMIC DEV AUTH REV		..09/26/2024	SunTrust Bank	XXX	..321,506	..330,000	..330,535	..330,243	..0	..(102)	..0	..(102)	..0	..330,141	..0	..(8,635)	..(8,635)	..4,079	..10/01/2045
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS		..12/01/2024	Paydown	XXX	..20,405	..20,405	..20,410	..20,382	..0	..23	..0	..23	..0	..20,405	..0	..0	..0	..406	..06/25/2028
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS		..12/01/2024	Paydown	XXX	..15,608	..15,608	..15,312	..15,466	..0	..141	..0	..141	..0	..15,608	..0	..0	..0	..293	..05/25/2038
30297J-AD-9	FRESB 2018-SB54 A7H - CMBS		..12/01/2024	Paydown	XXX	..46,837	..46,837	..46,479	..46,931	..0	..(95)	..0	..(95)	..0	..46,837	..0	..0	..0	..1,161	..07/25/2038
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS		..12/01/2024	Paydown	XXX	..16,683	..16,683	..16,388	..16,520	..0	..162	..0	..162	..0	..16,683	..0	..0	..0	..317	..05/25/2028
30297P-AK-9	FRESB 2018-SB55 A1H - CMBS		..12/01/2024	Paydown	XXX	..75,473	..75,473	..74,423	..74,886	..0	..586	..0	..586	..0	..75,473	..0	..0	..0	..2,178	..07/25/2038
30305L-AJ-1	FRESB 2017-SB38 10F - CMBS		..12/01/2024	Paydown	XXX	..7,694	..7,694	..7,324	..7,375	..0	..319	..0	..319	..0	..7,694	..0	..0	..0	..186	..08/25/2027
30308L-AE-9	FRESB 2018-SB57 A1H - CMBS		..12/01/2024	Paydown	XXX	..15,320	..15,320	..15,356	..15,477	..0	..(157)	..0	..(157)	..0	..15,320	..0	..0	..0	..324	..08/25/2038
30321C-AS-1	FRESB 2021-SB88 A0F - CMBS		..12/01/2024	Paydown	XXX	..41,636	..41,636	..34,818	..34,840	..0	..6,797	..0	..6,797	..0	..41,636	..0	..0	..0	..377	..04/25/2031
30333A-AD-4	FRESB 2023-SB108 10F - CMBS		..12/01/2024	Paydown	XXX	..2,526	..2,526	..2,391	..2,395	..0	..131	..0	..131	..0	..2,526	..0	..0	..0	..63	..07/25/2033
30336B-AB-3	FRESB 2024-SB113 ASH - CMBS		..12/01/2024	Paydown	XXX	..256	..255	..248	..0	..0	..8	..0	..8	..0	..256	..0	..0	..0	..6	..12/15/2043
3128K8-F5-0	FH A47388 - RMBS		..12/01/2024	Paydown	XXX	..236	..236	..238	..0	..0	..(1)	..0	..(1)	..0	..236	..0	..0	..0	..4	..10/01/2035
3128K8-FH-4	FH A47368 - RMBS		..12/01/2024	Paydown	XXX	..9,807	..9,807	..10,808	..10,582	..0	..(774)	..0	..(774)	..0	..9,807	..0	..0	..0	..183	..10/01/2035
3128L9-NE-9	FH A75789 - RMBS		..12/01/2024	Paydown	XXX	..2,574	..2,574	..2,829	..2,790	..0	..(216)	..0	..(216)	..0	..2,574	..0	..0	..0	..74	..04/01/2038
3128LX-AU-4	FH G01819 - RMBS		..12/01/2024	Paydown	XXX	..763	..763	..751	..0	..0	..12	..0	..12	..0	..763	..0	..0	..0	..12	..06/01/2035
3128M4-RW-5	FH G02901 - RMBS		..12/01/2024	Paydown	XXX	..427	..427	..439	..0	..0	..(12)	..0	..(12)	..0	..427	..0	..0	..0	..5	..05/01/2037
3128M6-ED-6	FH G04332 - RMBS		..12/01/2024	Paydown	XXX	..2,877	..2,877	..3,163	..3,112	..0	..(236)	..0	..(236)	..0	..2,877	..0	..0	..0	..64	..03/01/2038
3128M6-VH-8	FH G04816 - RMBS		..12/01/2024	Paydown	XXX	..300	..300	..300	..0	..0	..0	..0	..0	..0	..300	..0	..0	..0	..5	..09/01/2038
3128M7-UU-8	FH G05695 - RMBS		..12/01/2024	Paydown	XXX	..3,982	..3,982	..4,310	..4,256	..0	..(275)	..0	..(275)	..0	..3,982	..0	..0	..0	..107	..11/01/2039
3128ME-3X-7	FH G16014 - RMBS		..12/01/2024	Paydown	XXX	..11,003	..11,003	..10,477	..0	..0	..526	..0	..526	..0	..11,003	..0	..0	..0	..125	..09/01/2031
3128ME-RR-4	FH G15696 - RMBS		..12/01/2024	Paydown	XXX	..18,232	..18,232	..17,009	..0	..0	..1,224	..0	..1,224	..0	..18,232	..0	..0	..0	..196	..12/01/2030
3128ME-WV-9	FH G15860 - RMBS		..12/01/2024	Paydown	XXX	..35,838	..35,838	..36,118	..36,018	..0	..(181)	..0	..(181)	..0	..35,838	..0	..0	..0	..481	..07/01/2031
3128MF-CN-6	FH G16177 - RMBS		..12/01/2024	Paydown	XXX	..15,551	..15,551	..14,720	..15,019	..0	..531	..0	..531	..0	..15,551	..0	..0	..0	..168	..01/01/2032
3128MJ-ZM-1	FH G08779 - RMBS		..12/01/2024	Paydown	XXX	..12,707	..12,707	..13,120	..13,086	..0	..(380)	..0	..(380)	..0	..12,707	..0	..0	..0	..241	..09/01/2047
3128MJ-ZR-0	FH G08783 - RMBS		..12/01/2024	Paydown	XXX	..101,699	..101,699	..99,208	..99,363	..0	..2,336	..0	..2,336	..0	..101,699	..0	..0	..0	..1,683	..10/01/2047
3128MJ-ZU-3	FH G08786 - RMBS		..12/01/2024	Paydown	XXX	..9,696	..9,696	..10,011	..9,997	..0	..300	..0	..300	..0	..9,696	..0	..0	..0	..234	..10/01/2047
3128MJ-6H-8	FH G08871 - RMBS		..12/01/2024	Paydown	XXX	..25,734	..25,734	..26,130	..26,167	..0	..(432)	..0	..(432)	..0	..25,734	..0	..0	..0	..513	..04/01/2049
3128MJ-09-4	FH G08479 - RMBS		..12/01/2024	Paydown	XXX	..19,714	..19,714	..17,802	..19,714	..0	..1,912	..0	..1,912	..0	..19,714	..0	..0	..0	..230	..03/01/2042
3128MJ-SN-1	FH G08524 - RMBS		..12/01/2024	Paydown	XXX	..9,230	..9,230	..9,336	..9,321	..0	..(91)	..0	..(91)	..0	..9,230	..0	..0	..0	..152	..03/01/2043
3128MJ-X5-4	FH G08699 - RMBS		..12/01/2024	Paydown	XXX	..10,324	..10,324	..10,838	..10,796	..0	..(473)	..0	..(473)	..0	..10,324	..0	..0	..0	..235	..03/01/2046
3128MJ-XF-2	FH G08677 - RMBS		..12/01/2024	Paydown	XXX	..7,259	..7,259	..7,281	..7,301	..0	..(42)	..0	..(42)	..0	..7,259	..0	..0	..0	..162	..11/01/2045
3128MJ-XY-1	FH G08694 - RMBS		..12/01/2024	Paydown	XXX	..23,358	..23,358	..24,522	..24,426	..0	..(1,068)	..0	..(1,068)	..0	..23,358	..0	..0	..0	..507	..02/01/2046
3128MJ-Z4-5	FH G08762 - RMBS		..12/01/2024	Paydown	XXX	..45,735	..45,735	..48,222	..48,154	..0	..(2,419)	..0	..(2,419)	..0	..45,735	..0	..0	..0	..989	..05/01/2047
3128MJ-Z9-4	FH G08767 - RMBS		..12/01/2024	Paydown	XXX	..9,408	..9,408	..8,664	..0	..0	..744	..0	..744	..0	..9,408	..0	..0	..0	..119	..06/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		..12/01/2024	Paydown	XXX	..7,963	..7,963	..8,157	..8,146	..0	..(183)	..0	..(183)	..0	..7,963	..0	..0	..0	..173	..02/01/2047
3128MJ-ZS-2	FH G08752 - RMBS		..12/01/2024	Paydown	XXX	..12,166	..12,166	..12,772	..12,728	..0	..(562)	..0	..(562)	..0	..12,166	..0	..0	..0	..249	..03/01/2047
3128MM-V8-3	FH G18638 - RMBS		..12/01/2024	Paydown	XXX	..7,493	..7,493	..7,728	..7,663	..0	..(170)	..0	..(170)	..0	..7,493	..0	..0	..0	..137	..03/01/2032
3128MM-VY-4	FH G18610 - RMBS		..12/01/2024	Paydown	XXX	..8,735	..8,735	..9,142	..8,993	..0	..(258)	..0	..(258)	..0	..8,735	..0	..0	..0	..176	..08/01/2031
3128P7-NZ-2	FH C91308 - RMBS		..12/01/2024	Paydown	XXX	..9,365	..9,365	..10,251	..9,910	..0	..(544)	..0	..(544)	..0	..9,365	..0	..0	..0	..263	..06/01/2030
312936-6H-5	FH A89872 - RMBS		..12/01/2024	Paydown	XXX	..10,355	..10,355	..10,769	..10,691	..0	..(336)	..0	..(336)	..0	..10,355	..0	..0	..0	..281	..11/01/2039
312936-SR-9	FH A89528 - RMBS		..12/01/2024	Paydown	XXX	..403	..403	..428	..422	..0	..(20)	..0	..(20)	..0	..403	..0	..0	..0	..11	..11/01/2039

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
312938-VC-4.	FH A90611 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	2, 198	2, 198	2, 133	0	0	64	0	64	0	2, 198	0	0	0	29	01/01/2040..
312939-ZJ-3.	FH A91645 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	69, 024	69, 024	75, 086	74, 163	0	(5, 138)	0	(5, 138)	0	69, 024	0	0	0	1, 992	02/01/2040..
312941-UZ-8.	FH A93300 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 302	1, 302	1, 429	1, 413	0	(11)	0	(11)	0	1, 302	0	0	0	35	08/01/2040..
312942-SZ-9.	FH A94136 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	13, 910	13, 910	13, 088	0	823	0	823	823	0	13, 910	0	0	0	163	09/01/2040..
312944-FX-4.	FH A95582 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	7, 161	7, 161	6, 682	0	479	0	479	479	0	7, 161	0	0	0	96	12/01/2040..
312946-ZJ-8.	FH A97945 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	11, 039	11, 039	10, 754	0	285	0	285	285	0	11, 039	0	0	0	167	04/01/2041..
31294N-UB-3.	FH E04178 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	10, 546	10, 999	11, 225	11, 079	0	(12)	0	(12)	0	11, 067	0	(521)	(521)	76	02/01/2028..
31296U-SS-1.	FH A19529 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	2, 659	2, 659	1, 525	2, 066	0	67	0	67	0	2, 659	0	0	0	67	03/01/2034..
31297E-UZ-7.	FH A26900 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 058	1, 058	(238)	1, 036	0	23	0	23	0	1, 058	0	0	0	32	09/01/2034..
31297Q-C3-1.	FH A34590 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	10, 136	10, 136	10, 403	0	(266)	0	(266)	(266)	0	10, 136	0	0	0	187	04/01/2035..
31297R-MH-7.	FH A35760 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	2, 374	2, 374	2, 348	0	26	0	26	26	0	2, 374	0	0	0	39	07/01/2035..
31307J-VS-9.	FH J29625 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	43, 005	45, 523	46, 462	45, 959	0	(40)	0	(40)	0	45, 919	0	(2, 915)	(2, 915)	321	10/01/2029..
31307L-FA-1.	FH J30161 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	38, 283	40, 496	41, 330	40, 885	0	(40)	0	(40)	0	40, 844	0	(2, 561)	(2, 561)	284	12/01/2029..
31307L-GD-4.	FH J30196 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	17, 648	18, 691	19, 069	18, 873	0	(15)	0	(15)	0	18, 859	0	(1, 210)	(1, 210)	132	12/01/2029..
31307L-H4-3.	FH J30251 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	13, 235	14, 012	14, 292	14, 144	0	(12)	0	(12)	0	14, 133	0	(898)	(898)	99	12/01/2029..
31307L-Q5-0.	FH J30476 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	23, 118	24, 472	24, 976	24, 697	0	(21)	0	(21)	0	24, 677	0	(1, 559)	(1, 559)	173	01/01/2030..
31307L-RF-7.	FH J30486 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	73, 628	77, 675	79, 262	78, 448	0	(110)	0	(110)	0	78, 338	0	(4, 710)	(4, 710)	535	01/01/2030..
31307L-SV-1.	FH J30532 - RMBS.....		03/13/2024.	Var ious.....	XXX.....	73, 371	77, 670	79, 354	78, 467	0	(71)	0	(71)	0	78, 396	0	(5, 024)	(5, 024)	548	01/01/2030..
3130A0-XE-5.	FEDERAL HOME LOAN BANKS.....		03/08/2024.	Maturity @ 100.00.....	XXX.....	15, 000, 000	15, 000, 000	15, 066, 786	15, 002, 491	0	(2, 491)	0	(2, 491)	0	15, 000, 000	0	0	0	243, 750	03/08/2024..
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS.....		06/14/2024.	Maturity @ 100.00.....	XXX.....	26, 000, 000	26, 000, 000	26, 187, 460	26, 009, 805	0	(9, 805)	0	(9, 805)	0	26, 000, 000	0	0	0	373, 750	06/14/2024..
3130A3-GE-8.	FEDERAL HOME LOAN BANKS.....		12/13/2024.	Maturity @ 100.00.....	XXX.....	12, 000, 000	12, 000, 000	12, 630, 840	12, 066, 603	0	(66, 603)	0	(66, 603)	0	12, 000, 000	0	0	0	330, 000	12/13/2024..
3131XY-UL-1.	FH ZM5087 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	7, 056	7, 056	7, 394	7, 376	0	(321)	0	(321)	0	7, 056	0	0	0	104	12/01/2047..
3132A5-FW-0.	FH ZS4681 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	4, 485	4, 485	4, 705	4, 692	0	(207)	0	(207)	0	4, 485	0	0	0	60	10/01/2046..
3132D6-AU-4.	FH SB8119 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	100, 731	100, 731	88, 419	0	12, 312	0	12, 312	12, 312	0	100, 731	0	0	0	764	09/01/2036..
	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		12/01/2024.	Paydown.....	XXX.....	11, 806	11, 806	11, 398	0	408	0	408	408	0	11, 806	0	0	0	112	09/01/2037..
3132D6-EE-6.	FH SB8233 - RMBS.....		02/05/2024.	Var ious.....	XXX.....	2, 307, 735	2, 344, 670	2, 286, 505	2, 287, 705	0	1, 912	0	1, 912	0	2, 289, 617	0	18, 117	18, 117	18, 928	06/01/2038..
3132D6-EP-1.	FH SB8242 - RMBS.....		02/05/2024.	Var ious.....	XXX.....	5, 237, 682	5, 321, 438	5, 189, 234	5, 192, 026	0	4, 472	0	4, 472	0	5, 196, 498	0	41, 184	41, 184	42, 884	07/01/2038..
3132D6-ET-3.	FH SB8246 - RMBS.....		02/05/2024.	Var ious.....	XXX.....	2, 830, 549	2, 876, 128	2, 804, 499	2, 806, 038	0	1, 966	0	1, 966	0	2, 808, 004	0	22, 545	22, 545	23, 226	08/01/2038..
3132D6-F4-7.	FH SB8287 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 726, 488	1, 726, 488	1, 712, 191	0	14, 297	0	14, 297	14, 297	0	1, 726, 488	0	0	0	45, 464	03/01/2039..
3132D6-HH-6.	FH SB8332 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	87, 837	87, 837	87, 480	0	357	0	357	357	0	87, 837	0	0	0	643	10/01/2039..
3132D6-NV-8.	FH SB8504 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	8, 236	8, 236	7, 820	0	416	0	416	416	0	8, 236	0	0	0	34	10/01/2035..
3132DM-3Y-9.	FH SD0815 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	34, 546	34, 546	33, 569	33, 636	0	910	0	910	0	34, 546	0	0	0	653	01/01/2052..
3132DM-4T-9.	FH SD0834 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	256, 578	256, 578	265, 478	264, 370	0	(7, 792)	0	(7, 792)	0	256, 578	0	0	0	5, 303	01/01/2052..
3132DM-5S-0.	FH SD0857 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	52, 656	52, 656	50, 572	50, 712	0	1, 944	0	1, 944	0	52, 656	0	0	0	760	01/01/2052..
3132DM-5T-8.	FH SD0858 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	45, 922	45, 922	44, 271	44, 381	0	1, 541	0	1, 541	0	45, 922	0	0	0	634	01/01/2052..
3132DM-6A-8.	FH SD0865 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	58, 985	58, 985	59, 146	59, 114	0	(129)	0	(129)	0	58, 985	0	0	0	1, 337	02/01/2052..
3132DM-CS-2.	FH SD0081 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	235, 599	235, 599	243, 072	242, 759	0	(7, 160)	0	(7, 160)	0	235, 599	0	0	0	3, 888	09/01/2049..
3132DN-A6-0.	FH SD0929 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	165, 628	165, 628	156, 259	157, 003	0	8, 625	0	8, 625	0	165, 628	0	0	0	2, 382	03/01/2052..
3132DN-AL-7.	FH SD0911 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	227, 440	227, 440	215, 819	216, 670	0	10, 770	0	10, 770	0	227, 440	0	0	0	3, 475	02/01/2052..
3132DN-BG-7.	FH SD0939 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	107, 448	107, 448	101, 773	102, 225	0	5, 223	0	5, 223	0	107, 448	0	0	0	1, 453	03/01/2052..
3132DN-BK-8.	FH SD0942 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	149, 754	149, 754	141												

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
3132DW-AN-3	FH SD8113 - RMBS		12/01/2024	Paydown	XXX	10,312	10,312	10,588	10,587	.0	(255)	.0	(255)	.0	10,312	.0	.0	.0	.115	12/01/2050
3132DW-B5-1	FH SD8160 - RMBS		12/01/2024	Paydown	XXX	369,611	369,611	328,579	328,553	.0	41,058	.0	41,058	.0	369,611	.0	.0	.0	4,150	08/01/2051
3132DW-B6-9	FH SD8161 - RMBS		12/01/2024	Paydown	XXX	118,862	118,862	118,425	118,443	.0	419	.0	419	.0	118,862	.0	.0	.0	1,655	08/01/2051
3132DW-BJ-1	FH SD8141 - RMBS		12/01/2024	Paydown	XXX	19,486	19,486	20,208	20,149	.0	(664)	.0	(664)	.0	19,486	.0	.0	.0	267	04/01/2051
3132DW-BT-9	FH SD8150 - RMBS		12/01/2024	Paydown	XXX	46,290	46,290	35,842	35,842	.0	10,448	.0	10,448	.0	46,290	.0	.0	.0	296	06/01/2051
3132DW-BY-8	FH SD8155 - RMBS		12/01/2024	Paydown	XXX	440,485	440,485	447,506	446,864	.0	(6,379)	.0	(6,379)	.0	440,485	.0	.0	.0	4,913	07/01/2051
3132DW-C8-4	FH SD8195 - RMBS		12/01/2024	Paydown	XXX	38,282	38,282	33,964	4,233	.0	4,233	.0	4,233	.0	38,282	.0	.0	.0	489	02/01/2052
3132DW-CQ-4	FH SD8179 - RMBS		12/01/2024	Paydown	XXX	60,700	60,700	55,604	36,047	.0	4,979	.0	4,979	.0	60,700	.0	.0	.0	846	11/01/2051
3132DW-CT-8	FH SD8182 - RMBS		12/01/2024	Paydown	XXX	212,188	212,188	164,122	.0	.0	48,065	.0	48,065	.0	212,188	.0	.0	.0	1,368	12/01/2051
3132DW-D3-4	FH SD8222 - RMBS		12/01/2024	Paydown	XXX	34,368	34,368	30,416	30,415	.0	3,953	.0	3,953	.0	34,368	.0	.0	.0	769	06/01/2052
3132DW-D5-9	FH SD8224 - RMBS		12/01/2024	Paydown	XXX	29,350	29,350	23,761	.0	.0	5,590	.0	5,590	.0	29,350	.0	.0	.0	264	07/01/2052
3132DW-DJ-9	FH SD8205 - RMBS		12/01/2024	Paydown	XXX	44,234	44,234	38,507	27,445	.0	5,542	.0	5,542	.0	44,234	.0	.0	.0	548	04/01/2052
3132DW-DL-4	FH SD8207 - RMBS		12/01/2024	Paydown	XXX	80,182	80,182	80,367	80,323	.0	(141)	.0	(141)	.0	80,182	.0	.0	.0	1,556	04/01/2052
3132DW-DS-9	FH SD8213 - RMBS		12/01/2024	Paydown	XXX	201,061	201,061	180,766	181,142	.0	19,919	.0	19,919	.0	201,061	.0	.0	.0	3,442	05/01/2052
3132DW-DT-7	FH SD8214 - RMBS		12/01/2024	Paydown	XXX	106,368	106,368	97,384	97,515	.0	8,853	.0	8,853	.0	106,368	.0	.0	.0	2,136	05/01/2052
3132DW-E7-4	FH SD8258 - RMBS		12/01/2024	Paydown	XXX	183,024	183,024	176,580	176,693	.0	6,331	.0	6,331	.0	183,024	.0	.0	.0	5,253	10/01/2052
3132DW-E8-2	FH SD8236 - RMBS		12/16/2024	Var ious	XXX	447,779	497,169	423,992	423,986	.0	5,985	.0	5,985	.0	429,972	.0	17,807	17,807	17,660	08/01/2052
3132DW-EP-4	FH SD8242 - RMBS		12/01/2024	Paydown	XXX	61,594	61,594	52,720	52,800	.0	8,794	.0	8,794	.0	61,594	.0	.0	.0	1,018	09/01/2052
3132DW-EQ-2	FH SD8243 - RMBS		12/01/2024	Paydown	XXX	368,505	368,505	347,856	349,021	.0	19,484	.0	19,484	.0	368,505	.0	.0	.0	7,219	09/01/2052
3132DW-ER-0	FH SD8244 - RMBS		12/01/2024	Paydown	XXX	74,562	74,562	68,183	.0	.0	6,379	.0	6,379	.0	74,562	.0	.0	.0	927	09/01/2052
3132DW-F5-7	FH SD8288 - RMBS		12/01/2024	Paydown	XXX	65,850	65,850	63,741	.0	.0	2,109	.0	2,109	.0	65,850	.0	.0	.0	1,035	01/01/2053
3132DW-FC-2	FH SD8263 - RMBS		12/01/2024	Paydown	XXX	37,666	37,666	31,705	30,333	.0	5,653	.0	5,653	.0	37,666	.0	.0	.0	566	11/01/2052
3132DW-FF-5	FH SD8266 - RMBS		12/01/2024	Paydown	XXX	92,702	92,702	88,331	.0	.0	4,372	.0	4,372	.0	92,702	.0	.0	.0	1,584	11/01/2052
3132DW-FG-3	FH SD8267 - RMBS		12/01/2024	Paydown	XXX	22,314	22,314	21,512	.0	.0	802	.0	802	.0	22,314	.0	.0	.0	365	11/01/2052
3132DW-FM-0	FH SD8272 - RMBS		12/01/2024	Paydown	XXX	4,116	4,116	3,569	.0	.0	547	.0	547	.0	4,116	.0	.0	.0	18	12/01/2052
3132DW-PP-3	FH SD8274 - RMBS		12/01/2024	Paydown	XXX	243,818	243,818	231,284	231,801	.0	12,017	.0	12,017	.0	243,818	.0	.0	.0	5,782	12/01/2052
3132DW-FQ-1	FH SD8275 - RMBS		08/22/2024	Var ious	XXX	1,879,776	1,928,711	1,864,826	1,866,550	.0	3,897	.0	3,897	.0	1,870,447	.0	9,328	9,328	61,959	12/01/2052
3132DW-GG-2	FH SD8299 - RMBS		12/01/2024	Paydown	XXX	49,404	49,404	48,267	.0	.0	1,137	.0	1,137	.0	49,404	.0	.0	.0	971	02/01/2053
3132DW-JU-8	FH SD8375 - RMBS		12/01/2024	Paydown	XXX	265,855	265,855	238,537	.0	.0	27,318	.0	27,318	.0	265,855	.0	.0	.0	4,453	09/01/2053
3132GG-A4-7	FH Q02727 - RMBS		12/01/2024	Paydown	XXX	93,479	93,479	98,768	98,148	.0	(4,669)	.0	(4,669)	.0	93,479	.0	.0	.0	2,227	08/01/2041
3132GK-MU-7	FH Q04271 - RMBS		12/01/2024	Paydown	XXX	16,391	16,391	15,471	.0	.0	920	.0	920	.0	16,391	.0	.0	.0	251	11/01/2041
3132GR-L6-6	FH Q06349 - RMBS		12/01/2024	Paydown	XXX	25,657	25,657	26,654	26,513	.0	(856)	.0	(856)	.0	25,657	.0	.0	.0	460	02/01/2042
3132GS-5M-7	FH Q07752 - RMBS		12/01/2024	Paydown	XXX	24,871	24,871	26,594	26,378	.0	(1,507)	.0	(1,507)	.0	24,871	.0	.0	.0	414	04/01/2042
3132GU-KS-2	FH Q09005 - RMBS		12/01/2024	Paydown	XXX	50,821	50,821	49,967	50,050	.0	770	.0	770	.0	50,821	.0	.0	.0	1,035	06/01/2042
3132HM-KF-7	FH Q11194 - RMBS		12/01/2024	Paydown	XXX	40,544	40,544	40,336	34,135	.0	298	.0	298	.0	40,544	.0	.0	.0	763	09/01/2042
3132HP-G7-3	FH Q12922 - RMBS		12/01/2024	Paydown	XXX	4,093	4,093	3,609	.0	.0	484	.0	484	.0	4,093	.0	.0	.0	35	11/01/2042
3132HR-FV-7	FH Q14680 - RMBS		12/01/2024	Paydown	XXX	17,296	17,296	17,544	17,506	.0	(210)	.0	(210)	.0	17,296	.0	.0	.0	344	01/01/2043
3132KE-JK-2	FH V60266 - RMBS		12/01/2024	Paydown	XXX	7,133	7,133	7,280	7,192	.0	(59)	.0	(59)	.0	7,133	.0	.0	.0	97	09/01/2028
3132L5-YF-7	FH V80614 - RMBS		12/01/2024	Paydown	XXX	5,348	5,348	5,677	5,636	.0	(288)	.0	(288)	.0	5,348	.0	.0	.0	101	11/01/2043
3132OM-YR-6	FH Q31619 - RMBS		12/01/2024	Paydown	XXX	1,141	1,141	1,156	1,155	.0	(13)	.0	(13)	.0	1,141	.0	.0	.0	19	02/01/2045
3132OS-WK-0	FH Q36049 - RMBS		12/01/2024	Paydown	XXX	44,298	44,298	45,495	45,380	.0	(1,083)	.0	(1,083)	.0	44,298	.0	.0	.0	790	09/01/2045
3132OU-WF-6	FH Q37845 - RMBS		12/01/2024	Paydown	XXX	145,014	145,014	146,346	146,193	.0	(1,179)	.0	(1,179)	.0	145,014	.0	.0	.0	1,594	12/01/2045
3132WG-YK-7	FH Q43413 - RMBS		12/01/2024	Paydown	XXX	28,627	28,627	25,028	.0	.0	3,599	.0	3,599	.0	28,627	.0	.0	.0	274	10/01/2046
3132WG-YX-9	FH Q43425 - RMBS		12/01/2024	Paydown	XXX	2,788	2,788	2,810	2,808	.0	(20)	.0	(20)	.0	2,788	.0	.0	.0	37	10/01/2046
3132WK-B4-9	FH Q45458 - RMBS		12/01/2024	Paydown	XXX	2,808	2,808	2,618	.0	.0	190	.0	190	.0	2,808	.0	.0	.0	38	08/01/2046
3132XC-RX-5	FH G67702 - RMBS		12/01/2024	Paydown	XXX	44,429	44,429	45,328	45,269	.0	(840)	.0	(840)	.0	44,429	.0	.0	.0	999	01/01/2047
3132Y3-B3-7	FH Q59057 - RMBS		12/01/2024	Paydown	XXX	22,395	22,395	22,405	22,403	.0	(9)	.0	(9)	.0	22,395	.0	.0	.0	484	10/01/2048
3132Y3-WH-3	FH Q59647 - RMBS		12/01/2024	Paydown	XXX	413	413	413	413	.0	.0	.0	.0	.0	413	.0	.0	.0	9	11/01/2048
31335A-KS-6	FH G60305 - RMBS		12/01/2024	Paydown	XXX	63,241	63,241	65,974	65,704	.0	(2,464)	.0	(2,464)	.0	63,241	.0	.0	.0	1,258	07/01/2045
31335A-YT-9	FH G60722 - RMBS		12/01/2024	Paydown	XXX	35,272	35,272	4,766	.0	.0	30,506	.0	30,506	.0	35,272	.0	.0	.0	314	10/01/2046
31335B-AU-0	FH G60919 - RMBS		12/01/2024	Paydown	XXX	105,851	105,851	108,919	109,069	.0	(3,217)	.0	(3,217)	.0	105,851	.0	.0	.0	2,429	09/01/2046
31335B-NG-7	FH G61291 - RMBS		12/01/2024	Paydown	XXX	154,246	154,246	162,994	162,294	.0	(8,048)	.0	(8,048)	.0	154,246	.0	.0	.0	3,877	12/01/2045
31335B-U3-8	FH G61502 - RMBS		12/01/2024	Paydown	XXX	8,597	8,597	8,967	8,982	.0	(384)	.0	(384)	.0	8,597	.0	.0	.0	343	02/01/2048
31335C-DT-8	FH G61914 - RMBS		12/01/2024	Paydown	XXX	16,908	16,908	17,518	17,494	.0	(586)	.0	(586)	.0	16,908	.0	.0	.0	444	06/01/2048
31335H-3M-3	FH C90804 - RMBS		03/01/2024	Paydown	XXX	1,245	1,245	1,362	.0	.0	(3)	.0	(3)	.0	1,245	.0	.0	.0	9	03/01/2024
3133A6-TL-5	FH Q80555 - RMBS		12/01/2024	Paydown	XXX	73,102	73,102	79,555	79,173	.0	(6,072)	.0	(6,072)	.0	73,102	.0	.0	.0	588	06/01/2050
3133A7-PJ-2	FH Q81325 - RMBS		12/01/2024	Paydown	XXX	73,017	73,017	79,463	79,060	.0	(6,043)	.0	(6,043)	.0	73,017	.0	.0	.0	698	07/01/2050
3133AE-N8-3	FH Q87615 - RMBS		12/01/2024	Paydown	XXX	21,017	21,017	21,358	21,333	.0	(316)	.0	(316)	.0	21,017	.0	.0	.0	247	01/01/2051

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
3133AG-W4-7.	FH 0B9667 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	43, 203	43, 203	38, 609	38, 629	0	4, 574	0	4, 574	0	43, 203	0	0	0	601	03/01/2051..
3133AK-6K-1.	FH 0C1774 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	314, 627	314, 627	326, 327	325, 233	0	(10, 606)	0	(10, 606)	0	314, 627	0	0	0	3, 473	05/01/2051..
3133AN-3Y-8.	FH 0C4415 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	69, 383	69, 383	58, 309	58, 572	0	10, 811	0	10, 811	0	69, 383	0	0	0	926	07/01/2051..
3133AN-ZZ-0.	FH 0C4360 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	28, 771	28, 771	24, 179	24, 288	0	4, 483	0	4, 483	0	28, 771	0	0	0	465	07/01/2051..
3133B0-FS-7.	FH 0D2877 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	59, 651	59, 651	50, 130	50, 459	0	9, 191	0	9, 191	0	59, 651	0	0	0	1, 136	12/01/2051..
3133B6-HN-3.	FH 0D8337 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	36, 984	36, 984	33, 407	33, 470	0	3, 514	0	3, 514	0	36, 984	0	0	0	460	03/01/2052..
3133B6-Z8-6.	FH 0D8867 - RMBS.....		03/05/2024.	Various.....	XXX.....	545, 030	653, 890	539, 459	544, 742	0	1, 352	0	1, 352	0	546, 095	0	(1, 065)	(1, 065)	4, 617	03/01/2052..
3133BC-TD-9.	FH 0E3248 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	49, 230	49, 230	41, 373	41, 742	0	7, 488	0	7, 488	0	49, 230	0	0	0	456	06/01/2052..
3133KG-LG-1.	FH RA1227 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	82, 498	82, 498	83, 929	83, 870	0	(1, 372)	0	(1, 372)	0	82, 498	0	0	0	1, 218	08/01/2049..
3133KM-G5-8.	FH RA5620 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	82, 824	82, 824	84, 661	84, 485	0	(1, 662)	0	(1, 662)	0	82, 824	0	0	0	926	08/01/2051..
3133KM-JE-6.	FH RA5661 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	4, 074	4, 074	4, 161	4, 153	0	(79)	0	(79)	0	4, 074	0	0	0	45	07/01/2051..
3133KM-Z6-5.	FH RA6165 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	312, 917	312, 917	297, 125	298, 192	0	14, 726	0	14, 726	0	312, 917	0	0	0	4, 131	11/01/2051..
3133KN-N3-3.	FH RA6710 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	167, 598	167, 598	159, 022	159, 646	0	7, 952	0	7, 952	0	167, 598	0	0	0	2, 232	02/01/2052..
3133KP-F3-7.	FH RA7386 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	527, 044	527, 044	480, 845	0	0	46, 199	0	46, 199	0	527, 044	0	0	0	9, 334	05/01/2052..
3133KP-QM-3.	FH RA7660 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	221, 388	221, 388	222, 184	222, 059	0	(671)	0	(671)	0	221, 388	0	0	0	4, 891	07/01/2052..
3133KS-C3-4.	FH RA9990 - RMBS.....		09/11/2024.	Various.....	XXX.....	5, 752, 378	5, 631, 049	5, 632, 809	5, 632, 788	0	(1, 170)	0	(1, 170)	0	5, 631, 618	0	120, 759	120, 759	234, 905	10/01/2053..
3133KY-TW-9.	FH RB5065 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	26, 009	26, 009	26, 895	26, 793	0	(783)	0	(783)	0	26, 009	0	0	0	283	07/01/2040..
31346Y-5J-8.	FH 0A5349 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	16, 850	16, 850	17, 253	17, 234	0	(384)	0	(384)	0	16, 850	0	0	0	290	12/01/2049..
31346Y-ZM-8.	FH 0A5248 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	23, 599	23, 599	24, 163	24, 137	0	(537)	0	(537)	0	23, 599	0	0	0	311	12/01/2049..
31368H-NQ-2.	FN 190399 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	27, 993	27, 993	31, 076	30, 633	0	(2, 640)	0	(2, 640)	0	27, 993	0	0	0	871	11/01/2039..
3136AY-7L-1.	FNA 2018-M1 A2 - CMBS.....		12/01/2024.	Paydown.....	XXX.....	97, 197	97, 196	93, 814	95, 766	0	1, 430	0	1, 430	0	97, 197	0	0	0	1, 473	12/25/2027..
3136BS-TJ-3.	FNR 2024-49 AF - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	107, 347	107, 347	107, 280	0	0	67	0	67	0	107, 347	0	0	0	1, 451	07/25/2054..
3136BT-J5-3.	FNR 2024-93 FA - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	81, 545	81, 545	81, 539	0	0	6	0	6	0	81, 545	0	0	0	431	12/25/2054..
3136BT-XD-0.	FNR 2024-90 FB - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	51, 975	51, 975	51, 975	0	0	0	0	0	0	51, 975	0	0	0	264	11/25/2053..
3136G0-U6-6.	ASSOCIATION.....		10/30/2024.	Maturity @ 100.00.....	XXX.....	3, 000, 000	3, 000, 000	2, 834, 528	2, 975, 449	0	24, 551	0	24, 551	0	3, 000, 000	0	0	0	67, 500	10/30/2024..
31371K-TC-5.	FN 254447 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	730	730	742	530	0	(8)	0	(8)	0	730	0	0	0	21	09/01/2032..
31371K-UB-5.	FN 254478 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	946	946	961	726	0	(10)	0	(10)	0	946	0	0	0	26	10/01/2032..
31371M-3W-5.	FN 256513 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 205	1, 205	1, 346	1, 321	0	(116)	0	(116)	0	1, 205	0	0	0	35	12/01/2036..
31371P-SY-7.	FN 258035 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	355	355	316	174	0	8	0	8	0	355	0	0	0	8	06/01/2034..
31374T-2X-6.	FN 323990 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	399	399	401	200	0	0	0	0	0	399	0	0	0	10	10/01/2029..
3137B7-3P-2.	FHR 4289 WZ - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	48, 769	48, 769	43, 060	0	0	5, 709	0	5, 709	0	48, 769	0	0	0	409	01/15/2044..
3137BY-PS-3.	FHMS K-726 X1 - CMBS.....		04/25/2024.	Paydown.....	XXX.....	0	0	249, 837	4, 705	0	(4, 705)	0	(4, 705)	0	0	0	0	0	9, 243	04/25/2024..
3137F1-SB-5.	FHR 4700 KZ - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	14, 883	14, 882	13, 336	2, 022	0	1, 563	0	1, 563	0	14, 883	0	0	0	191	07/15/2047..
3137F3-CW-2.	FHR 4768 FG - CMO/RMBS.....		12/15/2024.	Paydown.....	XXX.....	55, 125	55, 125	54, 849	54, 687	0	438	0	438	0	55, 125	0	0	0	1, 722	03/15/2048..
3137FU-KP-8.	FHR 4989 FA - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	23, 579	23, 010	35, 271	24, 734	0	(1, 155)	0	(1, 155)	0	23, 579	0	0	0	762	08/15/2040..
3137FU-KQ-6.	FHR 4989 FB - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	22, 032	21, 955	33, 318	23, 244	0	(1, 212)	0	(1, 212)	0	22, 032	0	0	0	817	10/15/2040..
3137HD-Y7-9.	FHR 5440 F - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	193, 368	193, 368	193, 277	0	0	91	0	91	0	193, 368	0	0	0	3, 270	08/25/2054..
3137HD-YP-9.	FHR 5440 KF - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	169, 296	169, 296	169, 296	0	0	0	0	0	0	169, 296	0	0	0	2, 322	07/25/2054..
3137HF-3S-2.	FHR 5439 FK - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	794, 608	794, 608	794, 360	0	0	248	0	248	0	794, 608	0	0	0	13, 662	08/25/2054..
3137HH-NS-6.	FHR 5481 AF - CMO/RMBS.....		12/25/2024.	Paydown.....	XXX.....	571, 203	571, 203	570, 846	0	0	357	0	357	0	571, 203	0	0	0	2, 880	12/25/2054..
31384W-KA-7.	FN 535889 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 847	1, 847	1, 904	1, 424	0	(37)	0	(37)	0	1, 847	0	0	0	30	04/01/2031..
31385J-JD-1.	FN 545760 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 997	1, 997	1, 394	2, 037	0	(40)	0	(40)	0	1, 997	0	0	0	52	07/01/2032..
31385J-RT-7.	FN 545998 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1, 356	1, 356	1, 379	682	0	(18)</									

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
3138EG-2G-8.	FN AL0774	- RMBS	12/01/2024.	Paydown.	XXX.	1,312	1,312	1,465	1,441	.0	(129)	.0	(129)	.0	1,312	.0	.0	.0	.37	09/01/2041..	
3138EG-3S-1.	FN AL0808	- RMBS	12/01/2024.	Paydown.	XXX.	1,814	1,814	2,099	2,067	.0	(253)	.0	(253)	.0	1,814	.0	.0	.0	.63	05/01/2040..	
3138EG-NK-6.	FN AL0393	- RMBS	12/01/2024.	Paydown.	XXX.	7,130	7,130	7,727	7,645	.0	(515)	.0	(515)	.0	7,130	.0	.0	.0	.170	06/01/2041..	
3138EG-TJ-3.	FN AL0552	- RMBS	12/01/2024.	Paydown.	XXX.	.86	.86	.96	.94	.0	(9)	.0	(9)	.0	.86	.0	.0	.0	.2	07/01/2038..	
3138EG-Z4-9.	FN AL0762	- RMBS	12/01/2024.	Paydown.	XXX.	5,091	5,091	5,419	5,362	.0	(271)	.0	(271)	.0	5,091	.0	.0	.0	.140	10/01/2041..	
3138EJ-C9-7.	FN AL1895	- RMBS	12/01/2024.	Paydown.	XXX.	13,477	13,477	13,194	8,778	.0	.313	.0	.313	.0	13,477	.0	.0	.0	.221	06/01/2042..	
3138EJ-KC-1.	FN AL2090	- RMBS	12/01/2024.	Paydown.	XXX.	4,998	4,998	5,253	5,062	.0	(64)	.0	(64)	.0	4,998	.0	.0	.0	.101	08/01/2026..	
3138EJ-OL-5.	FN AL2258	- RMBS	12/01/2024.	Paydown.	XXX.	11,618	11,618	10,603	.0	.0	1,015	.0	1,015	.0	11,618	.0	.0	.0	.78	08/01/2042..	
3138EJ-SM-1.	FN AL2323	- RMBS	12/01/2024.	Paydown.	XXX.	6,387	6,387	7,034	6,843	.0	(455)	.0	(455)	.0	6,387	.0	.0	.0	.191	01/01/2038..	
3138EJ-XM-5.	FN AL2483	- RMBS	12/01/2024.	Paydown.	XXX.	35,343	35,343	36,591	36,372	.0	(1,029)	.0	(1,029)	.0	35,343	.0	.0	.0	.588	10/01/2042..	
3138EJ-XR-4.	FN AL2487	- RMBS	12/01/2024.	Paydown.	XXX.	31,730	31,730	34,794	34,146	.0	(2,415)	.0	(2,415)	.0	31,730	.0	.0	.0	.657	06/01/2042..	
3138EK-4T-9.	FN AL3533	- RMBS	12/01/2024.	Paydown.	XXX.	9,051	9,051	9,401	9,355	.0	(304)	.0	(304)	.0	9,051	.0	.0	.0	.156	08/01/2042..	
3138EK-G7-4.	FN AL2921	- RMBS	12/01/2024.	Paydown.	XXX.	23,725	23,725	25,051	24,843	.0	(1,118)	.0	(1,118)	.0	23,725	.0	.0	.0	.434	08/01/2042..	
3138EK-VJ-1.	FN AL3316	- RMBS	12/01/2024.	Paydown.	XXX.	6,368	6,368	6,620	6,587	.0	(220)	.0	(220)	.0	6,368	.0	.0	.0	.119	03/01/2043..	
3138EK-W3-5.	FN AL3365	- RMBS	12/01/2024.	Paydown.	XXX.	9,737	9,737	11,087	10,878	.0	(1,141)	.0	(1,141)	.0	9,737	.0	.0	.0	.324	05/01/2041..	
3138EM-Y5-4.	FN AL5231	- RMBS	12/01/2024.	Paydown.	XXX.	17,030	17,030	18,427	18,232	.0	(1,202)	.0	(1,202)	.0	17,030	.0	.0	.0	.407	09/01/2042..	
3138EN-6K-0.	FN AL6273	- RMBS	12/01/2024.	Paydown.	XXX.	13,511	13,511	14,840	14,736	.0	(1,224)	.0	(1,224)	.0	13,511	.0	.0	.0	.223	11/01/2044..	
3138EN-HB-8.	FN AL5625	- RMBS	12/01/2024.	Paydown.	XXX.	61,516	61,516	64,553	64,046	.0	(2,531)	.0	(2,531)	.0	61,516	.0	.0	.0	1,182	03/01/2044..	
3138EN-T8-2.	FN AL5974	- RMBS	12/01/2024.	Paydown.	XXX.	37,604	37,604	41,498	40,415	.0	(2,810)	.0	(2,810)	.0	37,604	.0	.0	.0	1,026	07/01/2037..	
3138EP-N9-1.	FN AL6715	- RMBS	12/01/2024.	Paydown.	XXX.	4,263	4,263	4,507	4,489	.0	(226)	.0	(226)	.0	4,263	.0	.0	.0	.90	02/01/2045..	
3138EQ-FH-0.	FN AL7367	- RMBS	12/01/2024.	Paydown.	XXX.	25,147	25,147	27,204	26,939	.0	(1,791)	.0	(1,791)	.0	25,147	.0	.0	.0	.627	01/01/2042..	
3138EQ-J8-6.	FN AL7486	- RMBS	12/01/2024.	Paydown.	XXX.	4,170	4,170	4,314	4,300	.0	(131)	.0	(131)	.0	4,170	.0	.0	.0	.90	10/01/2045..	
3138ER-6K-1.	FN AL9873	- RMBS	12/01/2024.	Paydown.	XXX.	99,160	99,160	107,172	106,400	.0	(7,240)	.0	(7,240)	.0	99,160	.0	.0	.0	2,431	10/01/2045..	
3138ER-DK-3.	FN AL9105	- RMBS	12/01/2024.	Paydown.	XXX.	3,890	3,890	3,792	.0	.0	.98	.0	.98	.0	3,890	.0	.0	.0	.47	10/01/2046..	
3138ER-UB-4.	FN AL9577	- RMBS	12/01/2024.	Paydown.	XXX.	15,594	15,594	16,366	16,023	.0	(430)	.0	(430)	.0	15,594	.0	.0	.0	.244	03/01/2030..	
3138ER-WR-7.	FN AL9655	- RMBS	12/01/2024.	Paydown.	XXX.	10,229	10,229	10,343	10,331	.0	(102)	.0	(102)	.0	10,229	.0	.0	.0	.166	12/01/2046..	
3138ET-OL-3.	FN AL8558	- RMBS	12/01/2024.	Paydown.	XXX.	.848	.848	.879	.0	.0	(31)	.0	(31)	.0	.848	.0	.0	.0	.17	07/01/2041..	
3138M5-7H-6.	FN AP2695	- RMBS	12/01/2024.	Paydown.	XXX.	7,639	7,639	6,782	.0	.0	857	.0	857	.0	7,639	.0	.0	.0	.92	09/01/2042..	
3138M5-L8-0.	FN AP2150	- RMBS	12/01/2024.	Paydown.	XXX.	5,105	5,105	5,169	5,156	.0	(51)	.0	(51)	.0	5,105	.0	.0	.0	.89	08/01/2042..	
3138M6-AB-3.	FN AP2701	- RMBS	12/01/2024.	Paydown.	XXX.	135,248	135,248	139,498	138,916	.0	(3,668)	.0	(3,668)	.0	135,248	.0	.0	.0	3,251	09/01/2042..	
3138MF-SZ-1.	FN AQ0535	- RMBS	12/01/2024.	Paydown.	XXX.	27,167	27,167	27,538	27,478	.0	(311)	.0	(311)	.0	27,167	.0	.0	.0	.441	11/01/2042..	
3138MG-FU-4.	FN AQ1078	- RMBS	12/01/2024.	Paydown.	XXX.	3,298	3,298	2,924	.0	.0	.373	.0	.373	.0	3,298	.0	.0	.0	.33	12/01/2042..	
3138MH-LY-7.	FN AQ2142	- RMBS	12/01/2024.	Paydown.	XXX.	2,776	2,776	2,500	.0	.0	276	.0	276	.0	2,776	.0	.0	.0	.33	11/01/2042..	
3138MK-3Q-7.	FN AQ4406	- RMBS	12/01/2024.	Paydown.	XXX.	.941	.941	.948	.946	.0	(5)	.0	(5)	.0	.941	.0	.0	.0	.18	10/01/2042..	
3138MP-ZM-0.	FN AQ7947	- RMBS	12/01/2024.	Paydown.	XXX.	.804	.804	.815	.812	.0	(8)	.0	(8)	.0	.804	.0	.0	.0	.15	12/01/2042..	
3138MO-DR-1.	FN AQ8211	- RMBS	12/01/2024.	Paydown.	XXX.	2,956	2,956	2,999	2,990	.0	(34)	.0	(34)	.0	2,956	.0	.0	.0	.33	02/01/2043..	
3138NY-4L-6.	FN AR2626	- RMBS	12/01/2024.	Paydown.	XXX.	5,594	5,594	5,485	5,508	.0	.85	.0	.85	.0	5,594	.0	.0	.0	.72	02/01/2043..	
3138W1-LC-9.	FN AR3922	- RMBS	12/01/2024.	Paydown.	XXX.	54,500	54,500	53,879	53,971	.0	.529	.0	.529	.0	54,500	.0	.0	.0	.962	03/01/2043..	
3138W7-GG-3.	FN AR9198	- RMBS	12/01/2024.	Paydown.	XXX.	12,404	12,404	12,558	12,534	.0	(130)	.0	(130)	.0	12,404	.0	.0	.0	.206	03/01/2043..	
3138W7-TX-2.	FN AR9565	- RMBS	03/13/2024.	Various.	XXX.	101,438	105,824	109,805	107,603	.0	(182)	.0	(182)	.0	106,881	.0	(5,442)	(5,442)	.733	03/01/2028..	
3138W9-HL-7.	FN AS0234	- RMBS	12/01/2024.	Paydown.	XXX.	9,904	9,904	9,241	.0	.0	.663	.0	.663	.0	9,904	.0	.0	.0	.117	08/01/2043..	
3138W9-KQ-2.	FN AS0302	- RMBS	12/01/2024.	Paydown.	XXX.	3,578	3,578	3,621	3,615	.0	(37)	.0	(37)	.0	3,578	.0	.0	.0	.62	08/01/2043..	
3138W9-KR-0.	FN AS0303	- RMBS	12/01/2024.	Paydown.	XXX.	46,488	46,488	47,049	46,966	.0	(478)	.0	(478)	.0	46,488	.0	.0	.0	.747	08/01/2043..	
3138WA-FR-3.	FN AS1075	- RMBS	12/01/2024.	Paydown.	XXX.	1,819	1,819	1,841	1,838	.0	(19)	.0	(19)	.0	1,819	.0	.0	.0	.32	11/01/2043..	
3138WA-VM-6.	FN AS1519	- RMBS	12/01/2024.	Paydown.	XXX.	5,603	5,603	5,430	5,535	.0	.68	.0	.68	.0	5,603	.0	.0	.0	.61	09/01/2028..	
3138WC-BK-8.	FN AS2741	- RMBS	12/01/2024.	Paydown.	XXX.	2,691	2,691	2,956	2,936	.0	(245)	.0	(245)	.0	2,691	.0	.0	.0	.73	06/01/2044..	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (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.						
3138WG-VR-2	FN AS6923 - RMBS		12/01/2024	Paydown	XXX	1,919	1,919	1,970	1,964	.0	(45)	.0	(45)	.0	1,919	.0	.0	.0	.28	04/01/2046
3138WG-WH-3	FN AS6947 - RMBS		12/01/2024	Paydown	XXX	27,072	27,072	27,833	27,763	.0	(691)	.0	(691)	.0	27,072	.0	.0	.0	.477	04/01/2046
3138WG-X9-0	FN AS7003 - RMBS		12/01/2024	Paydown	XXX	45,905	45,905	45,199	45,260	.0	.644	.0	.644	.0	45,905	.0	.0	.0	.745	04/01/2046
3138WG-XQ-2	FN AS6986 - RMBS		12/01/2024	Paydown	XXX	491	491	515	512	.0	(22)	.0	(22)	.0	491	.0	.0	.0	.11	04/01/2046
3138WG-YN-8	FN AS7016 - RMBS		12/01/2024	Paydown	XXX	7,694	7,694	7,898	7,877	.0	(183)	.0	(183)	.0	7,694	.0	.0	.0	.152	04/01/2046
3138WG-YR-9	FN AS7019 - RMBS		12/01/2024	Paydown	XXX	13,024	13,024	13,390	13,354	.0	(330)	.0	(330)	.0	13,024	.0	.0	.0	.261	12/01/2045
3138WH-MC-3	FN AS7554 - RMBS		12/01/2024	Paydown	XXX	11,976	11,976	12,272	12,253	.0	(277)	.0	(277)	.0	11,976	.0	.0	.0	.259	07/01/2046
3138WH-NF-5	FN AS7589 - RMBS		12/01/2024	Paydown	XXX	164,545	164,545	165,702	165,596	.0	(1,052)	.0	(1,052)	.0	164,545	.0	.0	.0	3,228	07/01/2046
3138WH-NP-3	FN AS7597 - RMBS		12/01/2024	Paydown	XXX	10,005	10,005	10,345	10,315	.0	(310)	.0	(310)	.0	10,005	.0	.0	.0	.189	07/01/2046
3138WH-RP-9	FN AS7693 - RMBS		12/01/2024	Paydown	XXX	12,120	12,120	11,111	.0	.0	1,010	.0	1,010	.0	12,120	.0	.0	.0	.81	08/01/2031
3138WH-XU-1	FN AS7890 - RMBS		12/01/2024	Paydown	XXX	11,309	11,309	11,938	11,900	.0	(591)	.0	(591)	.0	11,309	.0	.0	.0	.225	09/01/2046
3138WJ-EP-9	FN AS8241 - RMBS		12/01/2024	Paydown	XXX	65,671	65,671	60,702	.0	.0	4,970	.0	4,970	.0	65,671	.0	.0	.0	.534	11/01/2031
3138WJ-EX-2	FN AS8249 - RMBS		12/01/2024	Paydown	XXX	19,953	19,953	18,310	.0	.0	1,643	.0	1,643	.0	19,953	.0	.0	.0	.193	11/01/2036
3138WJ-FK-9	FN AS8269 - RMBS		12/01/2024	Paydown	XXX	6,904	6,904	7,301	7,275	.0	(371)	.0	(371)	.0	6,904	.0	.0	.0	.114	11/01/2046
3138WJ-G6-9	FN AS8320 - RMBS		12/01/2024	Paydown	XXX	6,100	6,100	6,280	6,259	.0	(159)	.0	(159)	.0	6,100	.0	.0	.0	.102	08/01/2046
3138WK-AR-3	FN AS9831 - RMBS		12/01/2024	Paydown	XXX	11,041	11,041	11,586	11,547	.0	(506)	.0	(506)	.0	11,041	.0	.0	.0	.214	06/01/2047
3138WM-MB-4	FN AT0353 - RMBS		12/01/2024	Paydown	XXX	83,580	83,580	85,252	84,936	.0	(1,355)	.0	(1,355)	.0	83,580	.0	.0	.0	1,546	05/01/2043
3138WO-R2-0	FN AT3204 - RMBS		12/01/2024	Paydown	XXX	136,533	136,533	138,176	137,916	.0	(1,383)	.0	(1,383)	.0	136,533	.0	.0	.0	2,505	05/01/2042
3138WS-6B-9	FN AT5365 - RMBS		12/01/2024	Paydown	XXX	3,658	3,658	3,798	3,780	.0	(122)	.0	(122)	.0	3,658	.0	.0	.0	.69	05/01/2043
3138WT-RW-8	FN AT5900 - RMBS		12/01/2024	Paydown	XXX	14,476	14,476	14,651	14,625	.0	(149)	.0	(149)	.0	14,476	.0	.0	.0	.252	06/01/2043
3138WV-BT-7	FN AT7249 - RMBS		12/01/2024	Paydown	XXX	44,397	44,397	44,504	44,415	.0	(18)	.0	(18)	.0	44,397	.0	.0	.0	.501	08/01/2028
3138XO-YX-0	FN AU1625 - RMBS		12/01/2024	Paydown	XXX	13,568	13,568	12,174	.0	.0	1,394	.0	1,394	.0	13,568	.0	.0	.0	.194	07/01/2043
3138XO-ZA-9	FN AU1636 - RMBS		12/01/2024	Paydown	XXX	85,256	85,256	86,082	85,968	.0	(712)	.0	(712)	.0	85,256	.0	.0	.0	1,654	07/01/2043
3138X1-V2-9	FN AU2432 - RMBS		12/01/2024	Paydown	XXX	582	582	588	587	.0	(5)	.0	(5)	.0	582	.0	.0	.0	.10	04/01/2045
3138X3-XL-1	FN AU4282 - RMBS		12/01/2024	Paydown	XXX	24,947	24,947	25,709	25,631	.0	(684)	.0	(684)	.0	24,947	.0	.0	.0	.447	09/01/2043
3138X3-XS-6	FN AU4288 - RMBS		12/01/2024	Paydown	XXX	10,506	10,506	11,020	10,948	.0	(442)	.0	(442)	.0	10,506	.0	.0	.0	.244	09/01/2043
3138X5-A3-1	FN AU5425 - RMBS		12/01/2024	Paydown	XXX	2,916	2,916	2,951	2,946	.0	(30)	.0	(30)	.0	2,916	.0	.0	.0	.50	08/01/2043
3138X5-O4-2	FN AU5874 - RMBS		12/01/2024	Paydown	XXX	65,291	65,291	69,045	68,535	.0	(3,245)	.0	(3,245)	.0	65,291	.0	.0	.0	1,504	09/01/2043
3138X5-QA-8	FN AU5848 - RMBS		12/01/2024	Paydown	XXX	33,600	33,600	33,926	33,883	.0	(283)	.0	(283)	.0	33,600	.0	.0	.0	.813	09/01/2043
3138X6-V9-3	FN AU6939 - RMBS		12/01/2024	Paydown	XXX	3,233	3,233	3,489	3,463	.0	(230)	.0	(230)	.0	3,233	.0	.0	.0	.85	10/01/2043
3138XF-KF-1	FN AV3893 - RMBS		12/01/2024	Paydown	XXX	739	739	658	.0	.0	.81	.0	.81	.0	739	.0	.0	.0	.7	11/01/2043
3138XG-S9-5	FN AV5043 - RMBS		12/01/2024	Paydown	XXX	3,011	3,011	3,210	3,200	.0	(189)	.0	(189)	.0	3,011	.0	.0	.0	.69	02/01/2044
3138XJ-AU-1	FN AV6318 - RMBS		12/01/2024	Various	XXX	221,223	223,379	237,058	229,548	.0	(567)	.0	(567)	.0	228,981	.0	(7,757)	(7,757)	1,509	12/01/2028
3138XW-NA-2	FN AW6684 - RMBS		12/01/2024	Paydown	XXX	6,490	6,490	6,918	6,899	.0	(409)	.0	(409)	.0	6,490	.0	.0	.0	.151	06/01/2044
3138XY-T6-1	FN AW8672 - RMBS		12/01/2024	Paydown	XXX	8,663	8,663	9,055	8,853	.0	(190)	.0	(190)	.0	8,663	.0	.0	.0	.142	07/01/2029
3138Y4-PB-9	FN AX3117 - RMBS		12/01/2024	Paydown	XXX	4,166	4,166	4,348	4,326	.0	(160)	.0	(160)	.0	4,166	.0	.0	.0	.79	10/01/2044
3138Y8-HE-3	FN AX6528 - RMBS		12/01/2024	Paydown	XXX	7,280	7,280	7,496	7,482	.0	(202)	.0	(202)	.0	7,280	.0	.0	.0	.145	12/01/2044
3138YA-H2-4	FN AX8348 - RMBS		12/01/2024	Paydown	XXX	63,633	63,633	64,540	64,440	.0	(807)	.0	(807)	.0	63,633	.0	.0	.0	.425	03/01/2045
3138YA-JJ-5	FN AX8364 - RMBS		12/01/2024	Paydown	XXX	27,818	27,818	28,215	28,165	.0	(347)	.0	(347)	.0	27,818	.0	.0	.0	.453	05/01/2045
3138YA-RR-8	FN AX8595 - RMBS		12/01/2024	Paydown	XXX	1,567	1,567	1,670	1,666	.0	(99)	.0	(99)	.0	1,567	.0	.0	.0	.25	12/01/2044
3138YB-DW-0	FN AX9116 - RMBS		12/01/2024	Paydown	XXX	15,615	15,615	16,502	16,418	.0	(803)	.0	(803)	.0	15,615	.0	.0	.0	.341	12/01/2044
3138YC-AN-1	FN AX9912 - RMBS		12/01/2024	Paydown	XXX	582	582	615	612	.0	(30)	.0	(30)	.0	582	.0	.0	.0	.13	12/01/2044
3138YC-CV-1	FN AX9983 - RMBS		12/01/2024	Paydown	XXX	2,733	2,733	2,913	2,906	.0	(173)	.0	(173)	.0	2,733	.0	.0	.0	.46	01/01/2045
3138YF-JN-5	FN AY2068 - RMBS		12/01/2024	Paydown	XXX	19,972	19,972	20,682	20,611	.0	(639)	.0	(639)	.0	19,972	.0	.0	.0	.533	01/01/2045
3138YS-FB-7	FN AZ1061 - RMBS		02/05/2024	Various	XXX	138,401	141,182	149,962	146,143	.0	(188)	.0	(188)	.0	145,956	.0	(7,555)	(7,555)	.886	06/01/2030
3138YY-DL-4	FN AZ6406 - RMBS		12/01/2024	Paydown	XXX	1,477	1,477	1,491	1,489	.0	(12)	.0	(12)	.0	1,477	.0	.0	.0	.22	11/01/2045
31391G-PW-0	FN 666537 - RMBS		08/26/2024	Paydown	XXX	1,918	1,918	1,946	1,932	.0</										

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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	
31402R-FV-6.	FN 735580	- RMBS	12/01/2024.	Paydown.	XXX	9,806	9,806	9,720	.0	.0	.85	.0	.85	.0	9,806	.0	.0	.0	.163	06/01/2035.	
31402R-JL-4.	FN 735667	- RMBS	12/01/2024.	Paydown.	XXX	87,144	87,144	92,971	91,112	.0	(3,968)	.0	(3,968)	.0	87,144	.0	.0	.0	2,356	07/01/2035.	
31402V-GU-8.	FN 739211	- RMBS	12/01/2024.	Paydown.	XXX	197	197	199	.97	.0	(2)	.0	(2)	.0	197	.0	.0	.0	.6	09/01/2033.	
31403D-DX-4.	FN 745418	- RMBS	12/01/2024.	Paydown.	XXX	11,266	11,266	12,428	12,176	.0	(910)	.0	(910)	.0	11,266	.0	.0	.0	328	04/01/2036.	
31403K-J7-9.	FN 750986	- RMBS	12/01/2024.	Paydown.	XXX	738	738	157	745	.0	(6)	.0	(6)	.0	738	.0	.0	.0	25	11/01/2033.	
31403M-E9-6.	FN 752660	- RMBS	12/01/2024.	Paydown.	XXX	761	761	846	823	.0	(62)	.0	(62)	.0	761	.0	.0	.0	24	02/01/2034.	
31403V-S8-3.	FN 759343	- RMBS	12/01/2024.	Paydown.	XXX	752	752	758	308	.0	(3)	.0	(3)	.0	752	.0	.0	.0	23	01/01/2034.	
31404E-C7-9.	FN 766094	- RMBS	12/01/2024.	Paydown.	XXX	366	366	375	372	.0	(6)	.0	(6)	.0	366	.0	.0	.0	13	02/01/2034.	
31404L-X5-4.	FN 772100	- RMBS	12/01/2024.	Paydown.	XXX	1,796	1,796	642	1,797	.0	(2)	.0	(2)	.0	1,796	.0	.0	.0	45	10/01/2033.	
31405H-GX-0.	FN 789614	- RMBS	12/01/2024.	Paydown.	XXX	137	137	138	.66	.0	(1)	.0	(1)	.0	137	.0	.0	.0	4	08/01/2034.	
31405L-SY-6.	FN 792635	- RMBS	12/01/2024.	Paydown.	XXX	2,051	2,051	1,488	2,120	.0	(69)	.0	(69)	.0	2,051	.0	.0	.0	68	08/01/2034.	
31405S-L4-4.	FN 797847	- RMBS	12/01/2024.	Paydown.	XXX	725	725	199	725	.0	.0	.0	.0	.0	725	.0	.0	.0	18	02/01/2035.	
31406N-4K-7.	FN 815426	- RMBS	12/01/2024.	Paydown.	XXX	600	600	123	570	.0	.30	.0	.30	.0	600	.0	.0	.0	11	02/01/2035.	
31406W-HT-4.	FN 822042	- RMBS	12/01/2024.	Paydown.	XXX	1,849	1,849	1,625	1,796	.0	.53	.0	.53	.0	1,849	.0	.0	.0	50	04/01/2035.	
31406X-FP-2.	FN 822874	- RMBS	12/01/2024.	Paydown.	XXX	51	51	(136)	.49	.0	.1	.0	.1	.0	51	.0	.0	.0	1	05/01/2035.	
31407B-TX-7.	FN 825966	- RMBS	12/01/2024.	Paydown.	XXX	2,005	2,005	1,105	1,949	.0	.56	.0	.56	.0	2,005	.0	.0	.0	49	07/01/2035.	
31407E-VQ-3.	FN 828723	- RMBS	12/26/2024.	Paydown.	XXX	13,131	13,131	6,842	13,196	.0	(65)	.0	(65)	.0	13,131	.0	.0	.0	765	07/01/2035.	
31407H-EX-0.	FN 830950	- RMBS	12/01/2024.	Paydown.	XXX	1,615	1,615	.51	1,567	.0	.48	.0	.48	.0	1,615	.0	.0	.0	40	08/01/2035.	
3140E7-JH-4.	FN BA2963	- RMBS	12/01/2024.	Paydown.	XXX	51,675	51,675	53,423	53,258	.0	(1,583)	.0	(1,583)	.0	51,675	.0	.0	.0	1,232	11/01/2045.	
3140E7-JW-1.	FN BA2976	- RMBS	12/01/2024.	Paydown.	XXX	866	866	895	892	.0	(27)	.0	(27)	.0	866	.0	.0	.0	15	11/01/2045.	
3140E8-F2-9.	FN BA3784	- RMBS	12/01/2024.	Paydown.	XXX	3,484	3,484	3,517	3,513	.0	(28)	.0	(28)	.0	3,484	.0	.0	.0	69	01/01/2046.	
3140E8-LV-8.	FN BA3939	- RMBS	12/01/2024.	Paydown.	XXX	53,602	53,602	54,098	54,035	.0	(432)	.0	(432)	.0	53,602	.0	.0	.0	793	01/01/2046.	
3140EB-DV-0.	FN BA6415	- RMBS	12/01/2024.	Paydown.	XXX	4,969	4,969	5,015	5,010	.0	(41)	.0	(41)	.0	4,969	.0	.0	.0	81	01/01/2046.	
3140EB-V6-5.	FN BA6936	- RMBS	12/01/2024.	Paydown.	XXX	28,038	28,038	29,320	28,778	.0	(740)	.0	(740)	.0	28,038	.0	.0	.0	490	03/01/2031.	
3140EB-VM-0.	FN BA6919	- RMBS	12/01/2024.	Paydown.	XXX	8,851	8,851	9,434	9,385	.0	(534)	.0	(534)	.0	8,851	.0	.0	.0	193	02/01/2046.	
3140EU-C6-4.	FN BC0092	- RMBS	12/01/2024.	Paydown.	XXX	2,083	2,083	2,153	2,147	.0	(64)	.0	(64)	.0	2,083	.0	.0	.0	31	12/01/2045.	
3140EU-X3-8.	FN BC0697	- RMBS	12/01/2024.	Paydown.	XXX	16,051	16,051	16,778	16,449	.0	(398)	.0	(398)	.0	16,051	.0	.0	.0	259	02/01/2031.	
3140EV-5K-9.	FN BC1749	- RMBS	12/01/2024.	Paydown.	XXX	12,275	12,275	12,738	12,694	.0	(419)	.0	(419)	.0	12,275	.0	.0	.0	249	01/01/2046.	
3140EV-GP-6.	FN BC1105	- RMBS	12/01/2024.	Paydown.	XXX	634	634	665	662	.0	(28)	.0	(28)	.0	634	.0	.0	.0	14	02/01/2046.	
3140EV-PA-9.	FN BC1316	- RMBS	12/01/2024.	Paydown.	XXX	4,047	4,047	4,230	4,152	.0	(105)	.0	(105)	.0	4,047	.0	.0	.0	66	01/01/2031.	
3140EW-SQ-9.	FN BC2326	- RMBS	12/01/2024.	Paydown.	XXX	47,765	47,765	49,030	48,897	.0	(1,132)	.0	(1,132)	.0	47,765	.0	.0	.0	912	03/01/2046.	
3140EY-3T-6.	FN BC4409	- RMBS	12/01/2024.	Paydown.	XXX	1,971	1,971	2,060	2,022	.0	(51)	.0	(51)	.0	1,971	.0	.0	.0	32	03/01/2031.	
3140F2-A3-4.	FN BC6325	- RMBS	12/01/2024.	Paydown.	XXX	2,174	2,174	2,247	2,241	.0	(67)	.0	(67)	.0	2,174	.0	.0	.0	41	04/01/2046.	
3140F3-7A-0.	FN BC8088	- RMBS	12/01/2024.	Paydown.	XXX	36,605	36,605	38,263	37,560	.0	(955)	.0	(955)	.0	36,605	.0	.0	.0	663	06/01/2031.	
3140F3-VR-6.	FN BC7823	- RMBS	12/01/2024.	Paydown.	XXX	10,762	10,762	11,294	11,238	.0	(476)	.0	(476)	.0	10,762	.0	.0	.0	304	05/01/2046.	
3140F5-CV-3.	FN BC9083	- RMBS	12/01/2024.	Paydown.	XXX	22,124	22,124	22,315	22,294	.0	(170)	.0	(170)	.0	22,124	.0	.0	.0	376	12/01/2046.	
3140FE-D8-4.	FN BD6426	- RMBS	12/01/2024.	Paydown.	XXX	94,948	94,948	95,767	95,675	.0	(727)	.0	(727)	.0	94,948	.0	.0	.0	1,715	10/01/2046.	
3140FP-FH-7.	FN BE3767	- RMBS	12/01/2024.	Paydown.	XXX	42,282	42,282	43,474	43,375	.0	(1,093)	.0	(1,093)	.0	42,282	.0	.0	.0	767	07/01/2047.	
3140FP-U3-1.	FN BE4201	- RMBS	12/01/2024.	Paydown.	XXX	154,289	154,289	155,676	156,001	.0	(1,712)	.0	(1,712)	.0	154,289	.0	.0	.0	2,766	01/01/2045.	
3140GP-JZ-2.	FN BH1179	- RMBS	12/01/2024.	Paydown.	XXX	2,735	2,735	2,870	2,860	.0	(125)	.0	(125)	.0	2,735	.0	.0	.0	60	06/01/2047.	
3140GT-X8-8.	FN BH5202	- RMBS	12/01/2024.	Paydown.	XXX	31,394	31,394	31,398	31,393	.0	.0	.0	.0	.0	31,394	.0	.0	.0	639	07/01/2047.	
3140GU-MS-3.	FN BH5768	- RMBS	12/01/2024.	Paydown.	XXX	12,123	12,123	12,520	12,502	.0	(380)	.0	(380)	.0	12,123	.0	.0	.0	289	11/01/2047.	
3140GW-JW-6.	FN BH7467	- RMBS	12/01/2024.	Paydown.	XXX	90,518	90,518	93,064	92,859	.0	(2,341)	.0	(2,341)	.0	90,518	.0	.0	.0	2,340	08/01/2047.	
3140GY-GZ-6.	FN BH9215	- RMBS	12/01/2024.	Paydown.	XXX	15,020	15,020	15,959	15,920	.0	(900)	.0	(900)	.0	15,020	.0	.0	.0	294	01/01/2048.	
3140GY-JX-8.	FN BH9277	- RMBS	12/01/2024.	Paydown.	XXX	19,602	19,602	20,805	20,754	.0	(1,152)	.0	(1,152)	.0	19,602	.0	.0	.0	377	02/01/2048.	
3140H5-FR-7.	FN BJ3775	- RMBS	12/01/2024.	Paydown.	XXX	18,372	18,372	19,500	19,451	.0	(1,080)	.0	(1,080)	.0	18,372	.0	.0	.0	332	01/01/2048.	
3140HB-JA-7.	FN BJ9256	- RMBS	12/01/2024.	Paydown.	XXX	49,414	49,414	50,429	50,382	.0	(968)	.0									

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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	
3140L1-QK-4.	FN	BR3157 - RMBS	12/01/2024.	Paydown.	XXX	4,774	4,774	4,696	4,701	.0	.72	.0	.72	.0	4,774	.0	.0	.0	.39	02/01/2051..	
3140M4-JV-8.	FN	BU3295 - RMBS	12/01/2024.	Paydown.	XXX	13,172	13,172	10,867	10,945	.0	2,227	.0	2,227	.0	13,172	.0	.0	.0	.247	10/01/2051..	
3140M7-SF-9.	FN	BU5917 - RMBS	12/01/2024.	Paydown.	XXX	23,266	23,266	21,914	22,012	.0	1,254	.0	1,254	.0	23,266	.0	.0	.0	.329	12/01/2051..	
3140M9-LG-0.	FN	BU7526 - RMBS	12/01/2024.	Paydown.	XXX	9,518	9,518	7,999	8,055	.0	1,463	.0	1,463	.0	9,518	.0	.0	.0	.155	12/01/2051..	
3140MA-5F-7.	FN	BU8945 - RMBS	12/01/2024.	Paydown.	XXX	42,518	42,518	35,732	36,035	.0	6,483	.0	6,483	.0	42,518	.0	.0	.0	.581	04/01/2052..	
3140ME-AV-8.	FN	BV0919 - RMBS	12/01/2024.	Paydown.	XXX	1,106,708	1,106,708	972,390	.0	.0	134,318	.0	134,318	.0	1,106,708	.0	.0	.0	.19,791	05/01/2052..	
3140MF-WN-9.	FN	BV2452 - RMBS	12/01/2024.	Paydown.	XXX	50,045	50,045	42,057	42,428	.0	7,617	.0	7,617	.0	50,045	.0	.0	.0	.869	06/01/2052..	
3140MG-EZ-0.	FN	BV2851 - RMBS	03/05/2024.	Various.	XXX	67,407	80,844	66,696	67,343	.0	.187	.0	.187	.0	67,531	.0	(123)	(123)	.570	03/01/2052..	
3140MM-RU-4.	FN	BV7698 - RMBS	03/05/2024.	Various.	XXX	809,016	967,569	775,869	784,549	.0	5,067	.0	5,067	.0	789,616	.0	19,400	19,400	.6,790	04/01/2052..	
3140MQ-BA-6.	FN	BV9932 - RMBS	12/16/2024.	Various.	XXX	1,248,999	1,484,369	1,264,207	1,267,566	.0	9,677	.0	9,677	.0	1,277,243	.0	(28,244)	(28,244)	.34,266	06/01/2052..	
3140MS-7A-7.	FN	BW1788 - RMBS	12/01/2024.	Paydown.	XXX	45,285	45,285	38,057	38,397	.0	6,887	.0	6,887	.0	45,285	.0	.0	.0	.840	06/01/2052..	
3140MU-XN-5.	FN	BW3384 - RMBS	12/01/2024.	Paydown.	XXX	15,310	15,310	12,867	12,985	.0	2,326	.0	2,326	.0	15,310	.0	.0	.0	.255	07/01/2052..	
3140N5-MY-7.	FN	BX1274 - RMBS	12/01/2024.	Paydown.	XXX	60,764	60,764	60,175	60,206	.0	.557	.0	.557	.0	60,764	.0	.0	.0	.2,462	11/01/2052..	
3140O8-DA-0.	FN	CA0996 - RMBS	12/01/2024.	Paydown.	XXX	35,900	35,900	34,319	.0	.0	1,582	.0	1,582	.0	35,900	.0	.0	.0	.202	01/01/2048..	
3140O8-FP-5.	FN	CA1073 - RMBS	12/01/2024.	Paydown.	XXX	14,048	14,048	14,911	14,875	.0	(826)	.0	(826)	.0	14,048	.0	.0	.0	.259	01/01/2048..	
3140O9-WT-7.	FN	CA2169 - RMBS	12/01/2024.	Paydown.	XXX	5,855	5,855	5,508	.0	.0	.347	.0	.347	.0	5,855	.0	.0	.0	.84	08/01/2048..	
3140OL-WK-9.	FN	CB1261 - RMBS	12/01/2024.	Paydown.	XXX	72,678	72,678	74,256	74,105	.0	(1,427)	.0	(1,427)	.0	72,678	.0	.0	.0	.813	08/01/2051..	
3140OL-R6-5.	FN	CB1408 - RMBS	12/01/2024.	Paydown.	XXX	455,066	455,066	405,790	406,222	.0	48,843	.0	48,843	.0	455,066	.0	.0	.0	.7,446	08/01/2051..	
3140OL-RC-2.	FN	CB1382 - RMBS	12/01/2024.	Paydown.	XXX	149,022	149,022	136,158	136,848	.0	12,175	.0	12,175	.0	149,022	.0	.0	.0	.2,249	08/01/2051..	
3140OM-P5-7.	FN	CB2243 - RMBS	12/01/2024.	Paydown.	XXX	24,322	24,322	22,604	.0	.0	1,718	.0	1,718	.0	24,322	.0	.0	.0	.128	11/01/2036..	
3140OM-O5-6.	FN	CB2275 - RMBS	12/01/2024.	Paydown.	XXX	604,800	604,800	596,484	597,079	.0	7,720	.0	7,720	.0	604,800	.0	.0	.0	.8,531	12/01/2051..	
3140OM-RH-9.	FN	CB2287 - RMBS	12/01/2024.	Paydown.	XXX	75,697	75,697	62,796	62,987	.0	12,589	.0	12,589	.0	75,697	.0	.0	.0	.878	12/01/2051..	
3140ON-W2-4.	FN	CB3364 - RMBS	12/01/2024.	Paydown.	XXX	121,265	121,265	101,910	102,737	.0	18,529	.0	18,529	.0	121,265	.0	.0	.0	.2,483	04/01/2052..	
3140OP-RL-3.	FN	CB4090 - RMBS	12/01/2024.	Paydown.	XXX	56,451	56,451	52,693	.0	.0	3,758	.0	3,758	.0	56,451	.0	.0	.0	.546	07/01/2052..	
3140OR-KF-9.	FN	CB5693 - RMBS	12/01/2024.	Paydown.	XXX	443,178	443,177	432,652	432,778	.0	10,400	.0	10,400	.0	443,178	.0	.0	.0	.12,971	02/01/2053..	
3140OS-GZ-8.	FN	CB6515 - RMBS	12/01/2024.	Paydown.	XXX	423,733	423,733	405,394	405,649	.0	18,085	.0	18,085	.0	423,733	.0	.0	.0	.11,608	06/01/2053..	
3140OU-BP-0.	FN	CB8145 - RMBS	12/01/2024.	Paydown.	XXX	1,063	1,063	1,058	.0	.0	.5	.0	.5	.0	1,704	.0	(642)	(642)	.5	03/01/2054..	
3140X4-DE-3.	FN	FM1000 - RMBS	12/01/2024.	Paydown.	XXX	7,330	7,330	7,448	7,440	.0	(110)	.0	(110)	.0	7,330	.0	.0	.0	.121	04/01/2047..	
3140X4-KL-9.	FN	FM1198 - RMBS	12/01/2024.	Paydown.	XXX	152,034	152,034	160,681	160,285	.0	(8,250)	.0	(8,250)	.0	152,034	.0	.0	.0	.2,591	07/01/2049..	
3140X5-BC-6.	FN	FM1834 - RMBS	12/01/2024.	Paydown.	XXX	21,196	21,196	21,629	21,612	.0	(416)	.0	(416)	.0	21,196	.0	.0	.0	.267	10/01/2049..	
3140X5-R7-0.	FN	FM2309 - RMBS	12/01/2024.	Paydown.	XXX	29,173	29,173	30,450	30,402	.0	(1,229)	.0	(1,229)	.0	29,173	.0	.0	.0	.560	03/01/2049..	
3140X6-UC-3.	FN	FM3278 - RMBS	12/01/2024.	Paydown.	XXX	12,287	12,287	13,042	13,010	.0	(722)	.0	(722)	.0	12,287	.0	.0	.0	.235	11/01/2048..	
3140X7-B6-5.	FN	FM3660 - RMBS	12/01/2024.	Paydown.	XXX	319,740	319,740	337,126	332,415	.0	(12,675)	.0	(12,675)	.0	319,740	.0	.0	.0	.4,312	10/01/2031..	
3140X7-VJ-5.	FN	FM4216 - RMBS	12/01/2024.	Paydown.	XXX	12,234	12,234	12,745	12,728	.0	(494)	.0	(494)	.0	12,234	.0	.0	.0	.232	06/01/2049..	
3140X7-YR-4.	FN	FM4319 - RMBS	12/01/2024.	Paydown.	XXX	497,469	497,469	536,176	533,367	.0	(35,898)	.0	(35,898)	.0	497,469	.0	.0	.0	.9,280	09/01/2050..	
3140X8-UU-9.	FN	FM5094 - RMBS	12/01/2024.	Paydown.	XXX	11,946	11,946	12,680	12,649	.0	(703)	.0	(703)	.0	11,946	.0	.0	.0	.227	06/01/2049..	
3140XC-AU-2.	FN	FM8118 - RMBS	12/01/2024.	Paydown.	XXX	58,828	58,828	60,041	59,924	.0	(1,096)	.0	(1,096)	.0	58,828	.0	.0	.0	.687	08/01/2051..	
3140XC-AX-6.	FN	FM8121 - RMBS	12/01/2024.	Paydown.	XXX	39,553	39,553	40,456	40,379	.0	(826)	.0	(826)	.0	39,553	.0	.0	.0	.330	06/01/2051..	
3140XD-QW-9.	FN	FM9468 - RMBS	12/01/2024.	Paydown.	XXX	70,650	70,650	66,598	66,871	.0	3,779	.0	3,779	.0	70,650	.0	.0	.0	.966	11/01/2051..	
3140XD-RC-2.	FN	FM9482 - RMBS	12/01/2024.	Paydown.	XXX	797,618	797,618	641,335	640,905	.0	156,712	.0	156,712	.0	797,618	.0	.0	.0	.13,083	11/01/2051..	
3140XD-VJ-2.	FN	FM9616 - RMBS	12/01/2024.	Paydown.	XXX	209,977	209,977	200,199	200,831	.0	9,146	.0	9,146	.0	209,977	.0	.0	.0	.2,887	11/01/2051..	
3140XF-TG-0.	FN	FS0894 - RMBS	12/01/2024.	Paydown.	XXX	43,723	43,723	39,911	.0	.0	3,812	.0	3,812	.0	43,723	.0	.0	.0	.225	10/01/2051..	
3140XF-MJ-7.	FN	FS0360 - RMBS	12/01/2024.	Paydown.	XXX	229,938	229,938	216,645	217,612	.0	12,326	.0	12,326	.0	229,938	.0	.0	.0	.2,881	01/01/2052..	
3140XG-FZ-7.	FN	FS1083 - RMBS	12/01/2024.	Paydown.	XXX	84,295	84,295	80,781	81,060	.0	3,235	.0	3,23								

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
3140XR-WW-1.	FN	FS9660 - RMBS		12/01/2024.	Paydown.	XXX	16,315	16,315	16,227	.0	.0	.88	.0	.88	.0	20,302	.0	(3,986)	(3,986)	.75	10/01/2054..
31410G-YN-7.	FN	889117 - RMBS		12/01/2024.	Paydown.	XXX	7,987	7,987	8,714	8,469	.0	(482)	.0	(482)	.0	7,987	.0	.0	.0	.213	10/01/2035..
31410K-6E-9.	FN	890169 - RMBS		02/01/2024.	Paydown.	XXX	.3	.2	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	03/01/2024..
31410K-XY-5.	FN	889995 - RMBS		12/01/2024.	Paydown.	XXX	13,547	13,547	14,751	14,547	.0	(1,001)	.0	(1,001)	.0	13,547	.0	.0	.0	.406	09/01/2038..
31410L-NM-0.	FN	890596 - RMBS		12/01/2024.	Paydown.	XXX	490	490	544	535	.0	(45)	.0	(45)	.0	490	.0	.0	.0	.14	09/01/2041..
31410R-JQ-3.	FN	894971 - RMBS		12/01/2024.	Paydown.	XXX	.31	.31	.32	.32	.0	.0	.0	.0	.0	.31	.0	.0	.0	.1	09/01/2036..
31410T-4N-2.	FN	897329 - RMBS		12/01/2024.	Paydown.	XXX	.65	.65	.66	.65	.0	.0	.0	.0	.0	.65	.0	.0	.0	.2	08/01/2036..
31410X-HG-4.	FN	900331 - RMBS		12/01/2024.	Paydown.	XXX	.286	.286	.288	.288	.0	(.2)	.0	(.2)	.0	.286	.0	.0	.0	.5	09/01/2036..
31410Y-EF-7.	FN	901134 - RMBS		12/01/2024.	Paydown.	XXX	.799	.799	.806	.804	.0	(.5)	.0	(.5)	.0	.799	.0	.0	.0	.26	09/01/2036..
31411C-PD-7.	FN	904120 - RMBS		12/01/2024.	Paydown.	XXX	.56	.55	.55	.55	.0	.1	.0	.1	.0	.56	.0	.0	.0	.2	11/01/2036..
31411E-FN-2.	FN	905673 - RMBS		12/01/2024.	Paydown.	XXX	.10	.10	.7	.10	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	12/01/2036..
31411F-RA-4.	FN	906881 - RMBS		12/01/2024.	Paydown.	XXX	.519	.519	(.229)	.516	.0	.3	.0	.3	.0	.519	.0	.0	.0	.12	12/01/2036..
31412A-M9-2.	FN	919384 - RMBS		12/01/2024.	Paydown.	XXX	.21	.21	.21	.21	.0	.0	.0	.0	.0	.21	.0	.0	.0	.1	05/01/2037..
31412N-BH-8.	FN	929840 - RMBS		12/01/2024.	Paydown.	XXX	.271	.271	.272	.272	.0	.0	.0	.0	.0	.271	.0	.0	.0	.9	08/01/2038..
31412N-ZG-4.	FN	930543 - RMBS		12/01/2024.	Paydown.	XXX	.128	.128	.138	.133	.0	(.5)	.0	(.5)	.0	.128	.0	.0	.0	.3	02/01/2029..
31412S-D2-8.	FN	933121 - RMBS		12/01/2024.	Paydown.	XXX	.31	.31	.34	.33	.0	(.2)	.0	(.2)	.0	.31	.0	.0	.0	.1	01/01/2038..
31412T-Z6-3.	FN	934665 - RMBS		12/01/2024.	Paydown.	XXX	.191	.191	.209	.206	.0	(.15)	.0	(.15)	.0	.191	.0	.0	.0	.6	11/01/2038..
31412T-ZL-0.	FN	934647 - RMBS		12/01/2024.	Paydown.	XXX	.16	.16	.18	.18	.0	(.2)	.0	(.2)	.0	.16	.0	.0	.0	.0	11/01/2038..
31413C-FJ-3.	FN	941269 - RMBS		12/01/2024.	Paydown.	XXX	.590	.590	.659	.647	.0	(.56)	.0	(.56)	.0	.590	.0	.0	.0	.18	07/01/2037..
31413T-JR-4.	FN	954872 - RMBS		12/01/2024.	Paydown.	XXX	6,211	6,211	6,215	6,210	.0	.2	.0	.2	.0	6,211	.0	.0	.0	.189	11/01/2037..
31413Y-MB-4.	FN	959454 - RMBS		12/01/2024.	Paydown.	XXX	.475	.475	.531	.523	.0	(.48)	.0	(.48)	.0	.475	.0	.0	.0	.14	12/01/2037..
31414E-EJ-9.	FN	963737 - RMBS		12/01/2024.	Paydown.	XXX	2,916	2,916	3,175	3,131	.0	(215)	.0	(215)	.0	2,916	.0	.0	.0	.102	06/01/2038..
31414E-J8-8.	FN	963887 - RMBS		12/01/2024.	Paydown.	XXX	.322	.322	.359	.352	.0	(.30)	.0	(.30)	.0	.322	.0	.0	.0	.9	07/01/2038..
31414J-BX-0.	FN	967254 - RMBS		12/01/2024.	Paydown.	XXX	.126	.126	.140	.138	.0	(.12)	.0	(.12)	.0	.126	.0	.0	.0	.5	12/01/2037..
31414K-6M-7.	FN	968976 - RMBS		12/01/2024.	Paydown.	XXX	.55	.55	.61	.60	.0	(.5)	.0	(.5)	.0	.55	.0	.0	.0	.2	01/01/2038..
31414P-YK-9.	FN	972414 - RMBS		12/01/2024.	Paydown.	XXX	.226	.226	.253	.249	.0	(.23)	.0	(.23)	.0	.226	.0	.0	.0	.7	02/01/2038..
31414R-WH-4.	FN	974148 - RMBS		12/01/2024.	Paydown.	XXX	2,943	2,943	3,204	3,157	.0	(214)	.0	(214)	.0	2,943	.0	.0	.0	.89	02/01/2038..
31414S-ZT-9.	FN	975186 - RMBS		12/01/2024.	Paydown.	XXX	.633	.633	.691	.679	.0	(.46)	.0	(.46)	.0	.633	.0	.0	.0	.19	03/01/2038..
31414S-X8-1.	FN	975103 - RMBS		12/01/2024.	Paydown.	XXX	.179	.179	.195	.192	.0	(.13)	.0	(.13)	.0	.179	.0	.0	.0	.6	06/01/2038..
31414S-YB-3.	FN	975106 - RMBS		12/01/2024.	Paydown.	XXX	11,355	11,355	12,380	12,199	.0	(844)	.0	(844)	.0	11,355	.0	.0	.0	.343	06/01/2038..
31415L-QY-6.	FN	983471 - RMBS		12/01/2024.	Paydown.	XXX	6,071	6,071	6,776	6,673	.0	(602)	.0	(602)	.0	6,071	.0	.0	.0	.117	05/01/2038..
31415R-FA-7.	FN	986761 - RMBS		12/01/2024.	Paydown.	XXX	15,053	15,053	16,256	16,256	.0	(1,203)	.0	(1,203)	.0	15,053	.0	.0	.0	.314	07/01/2038..
31416B-RY-6.	FN	995203 - RMBS		12/01/2024.	Paydown.	XXX	14,743	14,743	16,116	15,736	.0	(993)	.0	(993)	.0	14,743	.0	.0	.0	.394	07/01/2035..
31416V-SZ-8.	FN	AB0535 - RMBS		12/01/2024.	Paydown.	XXX	.378	.378	.418	.411	.0	(.32)	.0	(.32)	.0	.378	.0	.0	.0	.11	01/01/2039..
31416W-P5-5.	FN	AB1343 - RMBS		12/01/2024.	Paydown.	XXX	18,449	18,449	19,400	19,214	.0	(766)	.0	(766)	.0	18,449	.0	.0	.0	.418	08/01/2040..
31416W-TS-1.	FN	AB1460 - RMBS		12/01/2024.	Paydown.	XXX	1,479	1,479	1,561	1,491	.0	(.12)	.0	(.12)	.0	1,479	.0	.0	.0	.29	09/01/2025..
31416X-MH-0.	FN	AB2159 - RMBS		12/01/2024.	Paydown.	XXX	.182	.182	.203	.200	.0	(.18)	.0	(.18)	.0	.182	.0	.0	.0	.5	09/01/2040..
31416X-O4-5.	FN	AB2274 - RMBS		12/01/2024.	Paydown.	XXX	6,543	6,543	6,387	.0	.0	.156	.0	.156	.0	6,543	.0	.0	.0	.85	02/01/2041..
31416X-WV-8.	FN	AB2459 - RMBS		12/01/2024.	Paydown.	XXX	9,293	9,293	8,784	.0	.0	.510	.0	.510	.0	9,293	.0	.0	.0	.159	03/01/2041..
31416Y-3S-5.	FN	AB3508 - RMBS		12/01/2024.	Paydown.	XXX	13,699	13,699	13,009	.0	.0	.689	.0	.689	.0	13,699	.0	.0	.0	.186	09/01/2041..
31416Y-RN-0.	FN	AB3192 - RMBS		12/01/2024.	Paydown.	XXX	2,647	2,647	2,759	2,740	.0	(.93)	.0	(.93)	.0	2,647	.0	.0	.0	.76	06/01/2041..
31417B-FU-6.	FN	AB4678 - RMBS		12/01/2024.	Paydown.	XXX	4,467	4,467	4,063	.0	.0	.404	.0	.404	.0	4,467	.0	.0	.0	.52	03/01/2042..
31417D-NB-5.	FN	AB6685 - RMBS		12/01/2024.	Paydown.	XXX	10,963	10,963	9,312	.0	.0	1,651	.0	1,651	.0	10,963	.0	.0	.0	.155	10/01/2042..
31417D-SW-4.	FN	AB6832 - RMBS		12/01/2024.	Paydown.	XXX	8,187	8,187	7,374	.0	.0	.813	.0	.813	.0	8,187	.0	.0	.0	.87	11/01/2042..
31417G-6A-9.	FN	AB9864 - RMBS		12/01/2024.	Paydown.	XXX	47,664	47,664	48,231	48,141	.0	(477)	.0	(477)	.0	47,664	.0	.0	.0	.864	07/01/2043..
31417G-H5-8.	FN	AB9251 - RMBS		12/01/2024.	Paydown.	XXX	7,344	7,344	7,677	7,608	.0	(264)	.0	(264)	.0	7,344	.0	.0	.0	.129	05/01/2043..
31417G-LV-6.	FN	AB9339 - RMBS		12/01/2024.	Paydown.	XXX	9,513	9,513	9,658	9,637	.0	(123)	.0	(123)	.0	9,513	.0	.0	.0	.158	05/01/2043..
31417G-T5-5.	FN	AB9571 - RMBS		12/01/2024.	Paydown.	XXX	4,305	4,305	3,901	.0	.0	.403	.0	.403	.0	4,305	.0	.0	.0	.57	06/01/2043..
31417K-SE-8.	FN	AC1416 - RMBS		12/01/2024.	Paydown.	XXX	4,350	4,350	4,107	.0	.0	.243	.0	.243	.0	4,350	.0	.0	.0	.53	08/01/2039..
31417L-W3-6.	FN	AC2177 - RMBS		12/01/2024.	Paydown.	XXX	12,146	12,146	12,615	12,473	.0	(327)	.0	(327)	.0	12,146	.0	.0	.0	.247	07/01/2039..
31417O-KK-9.	FN	AC4797 - RMBS		10/01/2024.	Various.	XXX	8,393	8,188	8,640	8,219	.0	(.31)	.0	(.31)	.0	8,188	.0	205	205	.123	10/01/2024..
31417V-OF-3.	FN	AC8553 - RMBS		12/01/2024.	Paydown.	XXX	.300	.300	.331	.326	.0	(.26)	.0	(.26)	.0	.300	.0	.0	.0	.8	01/01/2040..
31417Y-7B-7.	FN	MA0889 - RMBS		12/01/2024.	Paydown.	XXX	9,414	9,414	9,084	4,728	.0	.349	.0	.349	.0	9,414	.0	.0	.0	.160	10/01/2041..
31417Y-ZA-8.	FN	MA0736 - RMBS		12/01/2024.	Paydown.	XXX	79,634	79,634	84,723	83,867	.0	(4,233)	.0	(4,233)	.0	79,634	.0	.0	.0	1,812	05/01/2041..
31418A-3Q-9.	FN	MA1706 - RMBS		12/01/2024.	Paydown.	XXX	1,923	1,923	1,945	.0	.0	(.19)	.0	(.19)	.0	1,923	.0	.0	.0	.34	12/01/2043..
31418A-4S-4.	FN	MA1732 - RMBS		01/01/2024.	Paydown.	XXX	.58	.58	.60	.58	.0	.0	.0	.0	.0	.58	.0	.0	.0	.0	01/01/2024..
31418A-JV-1.	FN	MA1175 - RMBS		12/01/2024.	Paydown.	XXX	3,089	3,089	2,724	.0	.0	.365	.0	.365	.0	3,089	.0	.0	.0	.27	09/01/2042..
31418B-W9-3.	FN	MA2471 - RMBS		12/01/2024.	Paydown.	XXX	3,425	3,425	3,541	3,530	.0	(105)	.0	(105)	.0	3,425	.0	.0	.0	.66	12/01/2045..

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (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.						
31418B-WF-9.	FN MA2445 - RMBS		12/01/2024.	Paydown.	XXX	.776	.776	.810	.806	.0	(30)	.0	(30)	.0	.776	.0	.0	.0	.15	11/01/2045.
31418B-XZ-4.	FN MA2495 - RMBS		12/01/2024.	Paydown.	XXX	6,520	6,520	6,740	6,720	.0	(201)	.0	(201)	.0	6,520	.0	.0	.0	.122	01/01/2046.
31418B-Y8-3.	FN MA2534 - RMBS		12/01/2024.	Paydown.	XXX	13,648	13,648	14,270	14,018	.0	(370)	.0	(370)	.0	13,648	.0	.0	.0	.246	02/01/2031.
31418B-Z6-4.	FN MA2542 - RMBS		12/01/2024.	Paydown.	XXX	2,536	2,536	2,559	2,557	.0	(21)	.0	(21)	.0	2,536	.0	.0	.0	.48	02/01/2046.
31418C-AG-9.	FN MA2706 - RMBS		12/01/2024.	Paydown.	XXX	4,696	4,696	4,823	4,826	.0	(129)	.0	(129)	.0	4,696	.0	.0	.0	.86	08/01/2046.
31418C-BX-1.	FN MA2753 - RMBS		12/01/2024.	Paydown.	XXX	5,447	5,447	5,162	.0	.0	285	.0	285	.0	5,447	.0	.0	.0	.64	08/01/2031.
31418C-CH-5.	FN MA2771 - RMBS		12/01/2024.	Paydown.	XXX	28,230	28,230	25,454	25,504	.0	2,726	.0	2,726	.0	28,230	.0	.0	.0	.468	10/01/2046.
31418C-CT-9.	FN MA2781 - RMBS		12/01/2024.	Paydown.	XXX	16,221	16,221	13,432	.0	.0	2,789	.0	2,789	.0	16,221	.0	.0	.0	.128	10/01/2046.
31418C-DN-1.	FN MA2808 - RMBS		12/01/2024.	Paydown.	XXX	3,610	3,610	3,335	.0	.0	275	.0	275	.0	3,610	.0	.0	.0	.50	11/01/2046.
31418C-G6-5.	FN MA2920 - RMBS		12/01/2024.	Paydown.	XXX	6,717	6,717	5,831	.0	.0	887	.0	887	.0	6,717	.0	.0	.0	.65	03/01/2047.
31418C-HS-6.	FN MA2940 - RMBS		12/01/2024.	Paydown.	XXX	8,429	8,429	8,767	8,550	.0	(121)	.0	(121)	.0	8,429	.0	.0	.0	.157	03/01/2027.
31418C-MG-6.	FN MA3058 - RMBS		12/01/2024.	Paydown.	XXX	2,963	2,963	3,109	3,099	.0	(136)	.0	(136)	.0	2,963	.0	.0	.0	.65	07/01/2047.
31418C-NE-0.	FN MA3088 - RMBS		12/01/2024.	Paydown.	XXX	7,966	7,966	7,382	.0	.0	584	.0	584	.0	7,966	.0	.0	.0	.98	08/01/2047.
31418C-PE-8.	FN MA3120 - RMBS		12/01/2024.	Paydown.	XXX	102,581	102,581	91,975	.0	.0	10,606	.0	10,606	.0	102,581	.0	.0	.0	1,174	09/01/2047.
31418C-R8-9.	FN MA3210 - RMBS		12/01/2024.	Paydown.	XXX	7,659	7,659	7,875	7,857	.0	(198)	.0	(198)	.0	7,659	.0	.0	.0	.145	12/01/2047.
31418C-S4-7.	FN MA3238 - RMBS		12/01/2024.	Paydown.	XXX	28,799	28,799	28,447	28,544	.0	255	.0	255	.0	28,799	.0	.0	.0	.547	01/01/2048.
31418C-V2-7.	FN MA3332 - RMBS		12/01/2024.	Paydown.	XXX	55,496	55,496	54,999	55,021	.0	475	.0	475	.0	55,496	.0	.0	.0	1,043	04/01/2048.
31418C-XM-1.	FN MA3383 - RMBS		12/01/2024.	Paydown.	XXX	26,853	26,853	27,974	27,937	.0	(1,084)	.0	(1,084)	.0	26,853	.0	.0	.0	.523	06/01/2048.
31418C-XN-9.	FN MA3384 - RMBS		12/01/2024.	Paydown.	XXX	25,849	25,849	26,701	26,677	.0	(828)	.0	(828)	.0	25,849	.0	.0	.0	.542	06/01/2048.
31418C-YL-2.	FN MA3414 - RMBS		12/01/2024.	Paydown.	XXX	12,022	12,022	11,907	11,912	.0	110	.0	110	.0	12,022	.0	.0	.0	.244	07/01/2048.
31418D-2L-5.	FN MA4378 - RMBS		12/01/2024.	Paydown.	XXX	208,390	208,390	202,611	202,987	.0	5,403	.0	5,403	.0	208,390	.0	.0	.0	2,309	07/01/2051.
31418D-2M-3.	FN MA4379 - RMBS		12/01/2024.	Paydown.	XXX	18,115	18,115	14,715	.0	.0	3,400	.0	3,400	.0	18,115	.0	.0	.0	.146	07/01/2051.
31418D-3G-5.	FN MA4398 - RMBS		12/01/2024.	Paydown.	XXX	298,645	298,645	294,089	293,777	.0	4,869	.0	4,869	.0	298,645	.0	.0	.0	3,357	08/01/2051.
31418D-3N-0.	FN MA4404 - RMBS		12/01/2024.	Paydown.	XXX	66,084	66,084	59,331	59,396	.0	6,688	.0	6,688	.0	66,084	.0	.0	.0	.897	08/01/2036.
31418D-3X-8.	FN MA4413 - RMBS		12/01/2024.	Paydown.	XXX	51,256	51,256	39,687	.0	.0	11,568	.0	11,568	.0	51,256	.0	.0	.0	.329	09/01/2051.
31418D-4X-7.	FN MA4437 - RMBS		12/01/2024.	Various.	XXX	2,884,063	3,438,679	2,837,419	2,833,371	.0	80,703	.0	80,703	.0	2,926,892	.0	(42,829)	(42,829)	44,262	10/01/2051.
31418D-4Y-5.	FN MA4438 - RMBS		12/01/2024.	Paydown.	XXX	20,347	20,347	16,528	.0	.0	3,819	.0	3,819	.0	20,347	.0	.0	.0	.166	10/01/2051.
31418D-6C-1.	FN MA4466 - RMBS		12/01/2024.	Paydown.	XXX	21,018	21,018	17,073	.0	.0	3,945	.0	3,945	.0	21,018	.0	.0	.0	.169	11/01/2051.
31418D-JR-4.	FN MA3871 - RMBS		12/01/2024.	Paydown.	XXX	17,704	17,704	15,150	.0	.0	2,554	.0	2,554	.0	17,704	.0	.0	.0	.173	12/01/2049.
31418D-ME-9.	FN MA3956 - RMBS		12/01/2024.	Paydown.	XXX	23,368	23,368	22,572	.0	.0	796	.0	796	.0	23,368	.0	.0	.0	.88	03/01/2035.
31418D-P4-8.	FN MA4042 - RMBS		12/01/2024.	Paydown.	XXX	728,025	728,025	744,548	742,305	.0	(14,279)	.0	(14,279)	.0	728,025	.0	.0	.0	7,960	06/01/2035.
31418D-Q5-4.	FN MA4075 - RMBS		12/01/2024.	Paydown.	XXX	61,814	61,814	57,487	.0	.0	4,327	.0	4,327	.0	61,814	.0	.0	.0	.252	07/01/2035.
31418D-Q7-0.	FN MA4077 - RMBS		12/01/2024.	Paydown.	XXX	33,337	33,337	34,228	34,169	.0	(832)	.0	(832)	.0	33,337	.0	.0	.0	.377	07/01/2050.
31418D-QZ-8.	FN MA4071 - RMBS		12/01/2024.	Paydown.	XXX	6,688	6,688	6,909	6,884	.0	(196)	.0	(196)	.0	6,688	.0	.0	.0	.73	07/01/2040.
31418D-RV-6.	FN MA4099 - RMBS		12/01/2024.	Paydown.	XXX	15,471	15,471	14,429	.0	.0	1,042	.0	1,042	.0	15,471	.0	.0	.0	.65	08/01/2035.
31418D-RW-4.	FN MA4100 - RMBS		12/01/2024.	Paydown.	XXX	30,393	30,393	26,627	13,394	.0	3,766	.0	3,766	.0	30,393	.0	.0	.0	.264	08/01/2050.
31418D-SH-6.	FN MA4119 - RMBS		12/01/2024.	Paydown.	XXX	14,074	14,074	10,960	.0	.0	3,114	.0	3,114	.0	14,074	.0	.0	.0	.92	09/01/2050.
31418D-SJ-2.	FN MA4120 - RMBS		12/01/2024.	Paydown.	XXX	21,849	21,849	17,830	.0	.0	4,019	.0	4,019	.0	21,849	.0	.0	.0	.178	09/01/2050.
31418D-TQ-5.	FN MA4158 - RMBS		12/01/2024.	Paydown.	XXX	439,854	439,854	388,034	389,730	.0	50,124	.0	50,124	.0	439,854	.0	.0	.0	4,949	10/01/2050.
31418D-TR-3.	FN MA4159 - RMBS		12/01/2024.	Paydown.	XXX	95,383	95,383	87,595	43,881	.0	7,931	.0	7,931	.0	95,383	.0	.0	.0	1,034	10/01/2050.
31418D-UF-7.	FN MA4181 - RMBS		12/01/2024.	Paydown.	XXX	30,170	30,170	22,196	.0	.0	7,973	.0	7,973	.0	30,170	.0	.0	.0	.149	11/01/2050.
31418D-V2-5.	FN MA4232 - RMBS		12/01/2024.	Paydown.	XXX	31,542	31,542	32,769	32,618	.0	(1,076)	.0	(1,076)	.0	31,542	.0	.0	.0	.342	01/01/2041.
31418D-V6-6.	FN MA4236 - RMBS		12/01/2024.	Paydown.	XXX	65,792	65,792	55,069	55,154	.0	10,638	.0	10,638	.0	65,792	.0	.0	.0	.549	01/01/2051.
31418D-WS-7.	FN MA4256 - RMBS		12/01/2024.	Paydown.	XXX	66,187	66,187	54,873	.0	.0	11,314	.0	11,314	.0	66,187	.0	.0	.0	.532	02/01/2051.
31418D-YC-0.	FN MA4306 - RMBS		12/01/2024.	Paydown.	XXX	306,946	306,946	266,910	266,891	.0	40,056	.0	40,056	.0	306,946	.0	.0	.0	4,287	04/01/2051.
31418D-ZU-9.	FN MA4354 - RMBS		12/01/2024.	Paydown.	XXX	27,462	27,462	25,909	26,007	.0	1,455	.0	1,455	.0	27,462	.0	.0	.0	.225	06/01/2051.
31418D-ZW-5.	FN MA4356 - RMBS		12/01/2024.	Paydown.	XXX	34,407	34,407	27,949	.0	.0	6,458	.0	6,458	.0	34,407	.0	.0	.0	.278	06/01/2

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
31418E-E3-0.	FN MA4653 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	33,052	33,052	27,777	28,022	.0	5,030	.0	5,030	.0	33,052	.0	.0	.0	.558	07/01/2052..
31418E-E4-8.	FN MA4654 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	13,183	13,183	12,046	12,060	.0	1,124	.0	1,124	.0	13,183	.0	.0	.0	.261	07/01/2052..
31418E-E6-3.	FN MA4656 - RMBS.....		12/16/2024.	Various.....	XXX.....	914,499	958,014	937,207	937,836	.0	1,874	.0	1,874	.0	939,710	.0	(25,211)	(25,211)	43,487	07/01/2052..
31418E-ES-5.	FN MA4644 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	611,002	611,002	609,857	609,809	.0	1,193	.0	1,193	.0	611,002	.0	.0	.0	13,567	05/01/2052..
31418E-F2-1.	FN MA4684 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	42,997	42,996	42,298	42,311	.0	685	.0	685	.0	42,997	.0	.0	.0	1,112	06/01/2052..
31418E-GJ-3.	FN MA4700 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	144,564	144,564	136,379	136,525	.0	8,039	.0	8,039	.0	144,564	.0	.0	.0	3,458	08/01/2052..
31418E-GT-1.	FN MA4709 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	38,668	38,668	38,619	38,617	.0	51	.0	51	.0	38,668	.0	.0	.0	1,104	07/01/2052..
31418E-HH-6.	FN MA4731 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	213,677	213,677	195,051	195,565	.0	18,111	.0	18,111	.0	213,677	.0	.0	.0	4,384	09/01/2052..
31418E-HJ-2.	FN MA4732 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	14,040	14,040	13,268	.0	.0	772	.0	772	.0	14,040	.0	.0	.0	.111	09/01/2052..
31418E-HK-9.	FN MA4733 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	330,158	330,158	316,912	.0	.0	13,245	.0	13,245	.0	330,158	.0	.0	.0	7,100	09/01/2052..
31418E-J3-5.	FN MA4781 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	39,888	39,888	37,345	37,523	.0	2,365	.0	2,365	.0	39,888	.0	.0	.0	693	10/01/2052..
31418E-J4-3.	FN MA4782 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	51,269	51,269	48,658	48,845	.0	2,424	.0	2,424	.0	51,269	.0	.0	.0	1,019	10/01/2052..
31418E-J7-6.	FN MA4785 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	90,818	90,818	90,393	90,398	.0	420	.0	420	.0	90,818	.0	.0	.0	2,588	10/01/2052..
31418E-JG-6.	FN MA4762 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	164,581	164,581	164,724	164,705	.0	(124)	.0	(124)	.0	164,581	.0	.0	.0	5,311	09/01/2052..
31418E-KT-6.	FN MA4805 - RMBS.....		08/22/2024.	Various.....	XXX.....	458,320	470,356	443,311	445,141	.0	1,535	.0	1,535	.0	446,676	.0	11,644	11,644	15,136	11/01/2052..
31418E-KU-3.	FN MA4806 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	8,383	8,383	8,181	.0	.0	202	.0	202	.0	8,383	.0	.0	.0	51	11/01/2052..
31418E-P3-8.	FN MA4941 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	45,134	45,134	44,480	.0	.0	654	.0	654	.0	45,134	.0	.0	.0	900	03/01/2053..
31418E-P4-6.	FN MA4942 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	336,416	336,416	337,993	.0	.0	(1,577)	.0	(1,577)	.0	336,416	.0	.0	.0	6,732	03/01/2053..
31418E-QL-7.	FN MA4958 - RMBS.....		08/22/2024.	Various.....	XXX.....	1,682,698	1,726,573	1,627,985	1,629,850	.0	6,297	.0	6,297	.0	1,636,147	.0	46,552	46,552	55,450	03/01/2053..
31418E-SR-2.	FN MA5027 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	205,614	205,614	184,884	184,961	.0	20,653	.0	20,653	.0	205,614	.0	.0	.0	4,427	05/01/2053..
31418E-TN-0.	FN MA5056 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	213,542	213,542	197,843	198,427	.0	15,114	.0	15,114	.0	213,542	.0	.0	.0	4,101	05/01/2053..
31418E-XQ-8.	FN MA5186 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	486,422	486,422	415,358	415,894	.0	70,527	.0	70,527	.0	486,422	.0	.0	.0	9,405	09/01/2053..
31418E-XS-4.	FN MA5188 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	19,639	19,639	18,713	.0	.0	927	.0	927	.0	19,639	.0	.0	.0	102	11/01/2053..
31418E-XU-9.	FN MA5190 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	87,218	87,218	87,586	.0	.0	(368)	.0	(368)	.0	87,218	.0	.0	.0	434	11/01/2053..
31418E-YM-6.	FN MA5215 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	115,894	115,894	117,713	.0	.0	(1,820)	.0	(1,820)	.0	115,894	.0	.0	.0	1,019	12/01/2053..
31418E-ZK-9.	FN MA5245 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	31,380	31,380	30,414	.0	.0	966	.0	966	.0	31,380	.0	.0	.0	564	01/01/2054..
31418R-B9-0.	FN AD0963 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	8,110	8,110	8,851	8,712	.0	(602)	.0	(602)	.0	8,110	.0	.0	.0	243	09/01/2038..
31418R-HJ-3.	FN AD3832 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	16,120	16,120	17,148	16,242	.0	(122)	.0	(122)	.0	16,120	.0	.0	.0	360	04/01/2025..
31418R-P7-0.	FN AD4045 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	384	384	423	417	.0	(33)	.0	(33)	.0	384	.0	.0	.0	11	04/01/2040..
31418W-OP-8.	FN AD8561 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	9,637	9,637	10,115	9,701	.0	(64)	.0	(64)	.0	9,637	.0	.0	.0	195	08/01/2025..
31418X-X6-0.	FN AD9700 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	3,916	3,916	4,134	3,947	.0	(31)	.0	(31)	.0	3,916	.0	.0	.0	85	08/01/2025..
31419A-E4-5.	FN AE0154 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	11,879	11,879	13,251	13,070	.0	(1,191)	.0	(1,191)	.0	11,879	.0	.0	.0	314	07/01/2040..
31419A-WS-3.	FN AE0368 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	57,187	57,187	60,498	57,885	.0	(697)	.0	(697)	.0	57,187	.0	.0	.0	1,005	12/01/2025..
31419B-7B-5.	FN AE1789 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	1,292	1,292	1,213	.0	.0	80	.0	80	.0	1,292	.0	.0	.0	17	10/01/2040..
31419E-6N-4.	FN AE4476 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	11,140	11,140	10,351	.0	.0	790	.0	790	.0	11,140	.0	.0	.0	124	03/01/2041..
31419F-C3-8.	FN AE4589 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	3,604	3,604	3,381	.0	.0	222	.0	222	.0	3,604	.0	.0	.0	48	09/01/2040..
3142GR-VH-0.	FH RJ1515 - RMBS.....		12/01/2024.	Paydown.....	XXX.....	7,146	7,146	7,107	.0	.0	39	.0	39	.0	8,589	.0	(1,442)	(1,442)	33	05/01/2054..
35563P-HF-9.	SCRT 2018-4 MA - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	207,951	207,951	203,150	204,668	.0	3,283	.0	3,283	.0	207,951	.0	.0	.0	3,858	03/25/2058..
35563P-KG-3.	SCRT 2019-2 MA - CMO/RMBS.....		12/01/2024.	Various.....	XXX.....	120,825	121,909	124,778	123,769	.0	(1,536)	.0	(1,536)	.0	122,233	.0	(1,408)	(1,408)	2,025	08/26/2058..
35563P-LH-0.	SCRT 2019-3 MA - CMO/RMBS.....		12/01/2024.	Paydown.....	XXX.....	73,883	73,883	76,368	75,440	.0	(1,556)	.0	(1,556)	.0	73,883	.0	.0	.0	1,388	10/25/2058..
38122N-B7-6.	GOLDEN ST TOB SECURITIZATION CORP CALIF.....		05/13/2024.	Call @ 100.00.....	XXX.....	210,000	210,000	210,000	210,000	.0	.0	.0	.0	.0	210,000	.0	.0	.0	3,150	06/01/2046..
45204F-HU-2.	ILLINOIS FIN AUTH REV.....		09/26/2024.	HSBC BANK USA, NATIONAL ASSOCIATION.....	XXX.....	83,700	90,000	100,555	72,772	24,968	(798)	.0	24,169	.0	96,942	.0	(13,242)	(13,242)	3,900	05/15/2051..
46246K-4T-6.	IOWA FIN AUTH REV.....		01/30/2024.	JP MORGAN.....	XXX.....	758,440	1,000,000	1,119,110	1,057,165	.0	(1,374)	.0	(1,374)	.0	1,055,791	.0	(297,351)	(297,351)	10,556	05/15/2048..
462590-NG-1.	IOWA STUDENT LN LIQUIDITY CORP STUDENT L.....		12/02/2024.	Call @ 100.00.....	XXX.....	20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	581	12/01/2039..
49151E-2Q-5.	KENTUCKY ST PPTY & BLDGS COMM REV/ LEHIGH CNTY PA INDL DEV AUTH.....		04/01/2024.	Adjustment.....	XXX.....	518,911	500,000	520,325	518,911	.0	.0	.0	.0	.0	518,911	.0	.0	.0	.0	08/01/2029..
52481M-AB-6.	CHARTER SCH.....		09/26/2024.	RBCMK.....	XXX.....	863,640	1,000,000	1,077,550	797,430	259,668	(6,106)	.0	253,562	.0	1,050,992	.0	(187,352)	(187,352)	36,222	05/01/2041..
54627R-AM-2.	LASGOV 22A A2 - ABS.....		08/05/2024.	JP MORGAN.....	XXX.....	893,629	910,000	910,000	910,000	.0	.0	.0	.0	.0	910,000	.0	(16,371)	(16,371)	38,243	02/01/2033..
57422J-CA-4.	MARYLAND ST ECONOMIC DEV CORP PRIVATE AC.....		09/26/2024.	JP MORGAN.....	XXX.....	330,303	315,000	331,774	329,449	.0	(1,048)	.0	(1,048)	.0	328,401	.0	1,902	1,902	20,534	06/30/2055..
57563R-SU-4.	MASSACHUSETTS EDL FING AUTH.....		12/10/2024.	Call @ 100.00.....	XXX.....	85,000	85,000	85,000	85,000	.0	.0	.0	.0	.0	85,000	.0	.0	.0	3,206	07/01/2038..
607120-FL-1.	MOBILE ALA ARPT AUTH ARPT REV.....		08/09/2024.	Redemption @ 100.00.....	XXX.....	43,146	43,146	43,146	43,146	.0	.0	.0	.0	.0	43,146	.0	.0	.0	861	05/09/2039..
607120-FN-7.	MOBILE ALA ARPT AUTH ARPT REV.....		11/12/2024.	Redemption @ 100.00.....	XXX.....	43,146	43,146	43,146	43,146	.0	.0	.0	.0	.0	43,146	.0	.0	.0	861	05/09/2039..
613609-D6-0.	MONTGOMERY CNTY PA INDL DEV AUTH REV.....		12/18/2024.	B.C. ZIEGLER & CO.....	XXX.....	495,100	500,000	493,040	493,287	.0	154	.0	154	.0	493,441	.0	1,659	1,659	26,250	12/01/2046..
64542Q-BK-8.	NEW HOPE CULTURAL ED FACS FIN CORP TEX E.....		09/26/2024.	PIPER JAFFRAY & CO.....	XXX.....	206,692	215,000	238,495	226,456	.0	(2,225)	.0	(2,225)	.0	224,231	.0	(17,539)	(17,539)	12,004	08/15/2051..

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64971W-ZG-0.	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.		.08/29/2024.	Various.	XXX.	504,080	490,000	501,907	501,674	0	2,406	0	2,406	0	504,080	0	0	0	30,344	08/01/2036..
64990B-ZF-3.	NEW YORK STATE DORMITORY AUTHORITY..		.11/25/2024.	Call @ 100.00..	XXX.	810,000	810,000	785,790	799,499	0	10,501	0	10,501	0	810,000	0	0	0	43,200	05/01/2028..
65820Y-SK-3.	NORTH CAROLINA MED CARE COMMN RETIREMENT.		.09/26/2024.	HKSIM.	XXX.	52,085	55,000	63,446	61,123	0	(678)	0	(678)	0	60,445	0	(8,360)	(8,360)	2,359	09/01/2041..
70878C-AU-9.	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED.		.11/04/2024.	Call @ 100.00..	XXX.	55,000	55,000	55,963	55,099	0	(99)	0	(99)	0	55,000	0	0	0	725	06/01/2043..
71780C-BH-2.	PHILADELPHIA PA AUTH FOR INDL DEV CHARTE.		.09/26/2024.	JP MORGAN.	XXX.	93,775	110,000	121,152	78,396	40,360	(793)	0	39,567	0	117,963	0	(24,188)	(24,188)	3,618	06/01/2051..
744396-EZ-1.	PUBLIC FIN AUTH WIS CHARTER SCH REV.		.09/26/2024.	FMS.	XXX.	427,379	450,000	491,535	431,226	39,407	(4,102)	0	35,305	0	466,531	0	(39,152)	(39,152)	27,000	07/15/2039..
744434-CW-9.	PUBLIC PWR GENERATION AGY NEB REV.		.12/03/2024.	Call @ 100.00..	XXX.	35,000	35,000	43,479	35,246	0	(246)	0	(246)	0	35,000	0	0	0	3,621	01/01/2041..
74447C-AC-3.	PUBLIC FINANCE AUTHORITY..		.09/26/2024.	Morgan Stanley Senior Funding.	XXX.	285,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(90,000)	(90,000)	20,867	08/01/2028..
880461-UN-6.	TENNESSEE HOUSING DEVELOPMENT AGENCY.		.01/01/2024.	Various.	XXX.	0	0	0	0	0	0	0	0	0	0	0	0	0	251	01/01/2031..
88258M-AA-3.	TEXAS NATURAL GAS SECURITIZATION FINANCE.		.04/01/2024.	Paydown.	XXX.	30,259	30,259	30,259	30,259	0	0	0	0	0	30,259	0	0	0	901	04/01/2035..
88258M-AA-3.	TNGUTL 23 A1 - ABS.		.10/01/2024.	Paydown.	XXX.	43,566	43,566	43,566	43,566	0	0	0	0	0	43,566	0	0	0	2,408	04/01/2035..
92428C-LB-8.	VTSHGR 12IND A632 - ABS.		.05/09/2024.	Call @ 100.00..	XXX.	15,000	15,000	16,114	15,037	0	(37)	0	(37)	0	15,000	0	0	0	0	06/15/2032..
0909999999	- Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					139,956,953	142,897,327	140,646,249	127,862,510	748,043	1,489,426	0	2,237,469	0	141,038,870	0	(1,081,917)	(1,081,917)	2,855,342	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00080Q-AF-2.	ABN AMRO BANK NV.	C.	.05/01/2024.	Goldman Sachs & Co.	XXX.	688,422	700,000	726,237	703,653	0	(766)	0	(766)	0	702,886	0	(14,464)	(14,464)	25,307	07/28/2025..
00109A-AB-3.	AES PANAMA GENERATION HOLDINGS S DE RL.	C.	.12/10/2024.	Paydown.	XXX.	46,854	46,854	47,085	47,013	0	(159)	0	(159)	0	46,854	0	0	0	1,537	05/31/2030..
00166F-AJ-5.	ALM 2020 B - CDO.	C.	.06/20/2024.	Paydown.	XXX.	1,489,000	1,489,000	1,489,298	1,489,590	0	(590)	0	(590)	0	1,489,000	0	0	0	78,051	10/15/2029..
00185A-AK-0.	AON PLC.	C.	.02/26/2024.	MARKETAXESS CORPORATION.	XXX.	361,050	370,000	365,068	368,520	0	116	0	116	0	368,636	0	(7,587)	(7,587)	2,907	12/15/2025..
00190Y-BK-0.	ARES XXVII DR2 - CDO.	C.	.11/26/2024.	Paydown.	XXX.	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	95,891	10/30/2034..
00217V-AA-8.	AREIT 22CRE7 A - CMBS.		.05/17/2024.	Paydown.	XXX.	36	36	35	36	0	0	0	0	0	36	0	0	0	1	06/17/2039..
00253X-AA-9.	AADVANTAGE LOYALTY IP LTD.		.10/20/2024.	Paydown.	XXX.	216,667	216,667	212,765	213,442	0	3,225	0	3,225	0	216,667	0	0	0	7,440	04/20/2026..
00287Y-AY-5.	ABBVIE INC.		.09/18/2024.	BARCLAY INVESTMENTS, INC.	XXX.	1,126,354	1,140,000	1,080,331	1,118,983	0	6,144	0	6,144	0	1,125,127	0	1,227	1,227	30,907	05/14/2026..
00287Y-BX-6.	ABBVIE INC.		.03/20/2024.	CitiGroup.	XXX.	1,419,330	1,545,000	1,407,423	1,421,364	0	4,081	0	4,081	0	1,425,445	0	(6,115)	(6,115)	16,617	11/21/2029..
00623P-AB-7.	ADAMS HOMES INC.		.01/24/2024.	Various.	XXX.	202,281	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,281	2,281	5,023	10/15/2028..
00737W-AA-7.	ADTALEM GLOBAL EDUCATION INC.		.06/18/2024.	Various.	XXX.	214,188	225,000	215,068	214,392	2,492	641	0	3,133	0	217,525	0	(3,338)	(3,338)	8,070	03/01/2028..
00810G-AC-8.	AETHON UNITED BR LP.		.09/23/2024.	Call @ 101.35..	XXX.	152,028	150,000	150,000	150,000	0	2,028	0	2,028	0	152,028	0	0	0	13,956	02/15/2026..
00908B-AB-1.	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		.12/15/2024.	Paydown.	XXX.	48,221	48,221	42,435	42,840	0	5,381	0	5,381	0	48,221	0	0	0	1,492	06/15/2029..
00908B-AA-1.	AIR CANADA 2013-1 PASS THROUGH TRUST - A.		.11/15/2024.	Paydown.	XXX.	66,772	66,772	67,900	67,073	0	(301)	0	(301)	0	66,772	0	0	0	2,066	11/15/2026..
010392-GB-8.	ALABAMA POWER CO.		.11/01/2024.	JANE STREET EXECUTION SERVICES LLC.	XXX.	641,403	610,000	609,536	609,544	0	35	0	35	0	609,579	0	31,824	31,824	35,189	11/15/2033..
013092-AF-8.	ALBERTSONS COMPANIES INC.		.06/14/2024.	Morgan Stanley.	XXX.	191,750	200,000	199,313	188,000	11,619	77	0	11,696	0	199,696	0	(7,946)	(7,946)	4,911	03/15/2026..
01309Q-AA-6.	ALBERTSONS COMPANIES INC.		.06/10/2024.	Morgan Stanley.	XXX.	25,156	25,000	25,000	25,000	0	0	0	0	0	25,000	0	156	156	1,336	02/15/2028..
015271-AU-3.	ALEXANDRIA REAL ESTATE EQUITIES INC.		.03/25/2024.	MARKETAXESS CORPORATION.	XXX.	295,362	300,000	367,560	348,860	0	(1,593)	0	(1,593)	0	347,267	0	(51,905)	(51,905)	4,165	12/15/2030..
01741R-AN-2.	ATI INC.		.07/25/2024.	Various.	XXX.	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	2,013	08/15/2030..
01750L-AA-1.	ALLEG 8 A - CDO.		.09/26/2024.	Paydown.	XXX.	713,775	713,775	703,211	711,592	0	2,183	0	2,183	0	713,775	0	0	0	39,783	07/15/2031..
019576-AA-5.	ALLIED UNIVERSAL HOLDCO LLC.		.08/12/2024.	Call @ 100.00.	XXX.	988,064	1,014,000	1,040,063	1,003,860	14,371	(2,913)	0	11,458	0	1,015,318	0	(27,255)	(27,255)	76,635	07/15/2026..
019579-AA-9.	ALLIED UNIVERSAL HOLDCO LLC.		.02/21/2024.	BNP PARIBAS.	XXX.	178,500	200,000	200,000	181,000	19,000	0	0	19,000	0	200,000	0	(21,500)	(21,500)	2,107	06/01/2028..
019736-AF-4.	ALLISON TRANSMISSION INC.		.04/29/2024.	Merrill Lynch.	XXX.	146,625	150,000	163,688	149,063	6,485	(908)	0	5,576	0	154,639	0	(8,014)	(8,014)	3,672	06/01/2029..
019736-AG-2.	ALLISON TRANSMISSION INC.		.10/09/2024.	GOLDMAN.	XXX.	180,500	200,000	195,250	175,000	21,391	347	0	21,738	0	196,738	0	(16,238)	(16,238)	8,958	01/30/2031..
02005N-BT-6.	ALLY FINANCIAL INC.		.04/12/2024.	Goldman Sachs.	XXX.	169,252	165,000	165,000	165,000	0	0	0	0	0	165,000	0	4,252	4,252	3,942	06/13/2029..
02128L-AA-4.	ALTA EQUIPMENT GROUP INC.		.06/05/2024.	Various.	XXX.	425,857	425,000	437,219	408,000	22,937	(115)	0	22,822	0	430,822	0	(4,965)	(4,965)	13,283	04/15/2026..
02151W-AA-0.	CWALT 2007-0A11 A1A - CMO/RMBS.		.12/01/2024.	Paydown.	XXX.	100,403	111,891	270,686	86,179	0	14,224	0	14,224	0	100,403	0	0	0	4,136	11/25/2047..
02156L-AA-9.	ALTICE FRANCE SA.	C.	.04/26/2024.	GOLDMAN.	XXX.	475,000	625,000	664,865	571,875	60,619	(4,203)	0	56,416	0	628,291	0	(153,291)	(153,291)	37,945	02/01/2027..
02156L-AH-4.	ALTICE FRANCE SA.	C.	.03/20/2024.	STIFEL NICOLAUS & COMPANY.	XXX.	180,877	251,000	188,564	194,525	2,135	1,525	0	3,660	0	198,185	0	(17,308)	(17,308)	6,021	10/15/2029..
02311#-AB-2.	AMAROK HOLDINGS LLC.		.12/31/2024.	Call @ 100.00.	XXX.	40,408	40,308	40,308	40,407	0	2	0	2	0	40,408	0	0	0	3,021	03/31/2038..
02352N-AA-7.	AMER SPORTS CO.		.12/12/2024.	JEFF.	XXX.	10,300	10,000	9,800	0	0	17	0	17	0	9,817	0	483	483	557	02/16/2031..
02376*-AA-0.	AAL 2018-1 A - ABS.		.12/17/2024.	Various.	XXX.	111,839	97,672	97,672	110,589	0	1,250	0	1,250	0	111,839	0	0	0	(1,892)	06/15/2027..
023772-AB-2.	AMERICAN AIRLINES 2013-1 PASS THROUGH TR.		.07/15/2024.	Paydown.	XXX.	34,850	34,850	34,153	32,800	1,333	717	0	2,050	0	34,850	0	0	0	1,041	01/15/2027..
02377B-AB-2.	AMERICAN AIRLINES 2015-2 PASS THROUGH TR.		.09/22/2024.	Paydown.	XXX.	23,697	23,697	24,635	24,070	0	(374)	0	(374)	0	23,697	0	0	0	640	03/22/2029..
025816-DL-0.	AMERICAN EXPRESS CO.		.10/30/2024.	Jane Street.	XXX.	755,691	745,000	745,000	745,000	0	0	0	0	0	745,000	0	10,691	10,691	47,218	10/30/2026..

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
02660T-GN-7	AHM 2005-4 1A1 - RMBS		12/26/2024	Paydown	XXX	51,406	51,406	44,467	49,623	.0	1,784	.0	1,784	.0	51,406	.0	.0	.0	1,226	11/25/2045
026935-AJ-5	AHMA 2007-3 22A - CMO/RMBS		12/01/2024	Paydown	XXX	48,701	53,024	32,543	35,489	.0	13,212	.0	13,212	.0	48,701	.0	.0	.0	841	06/25/2037
03040W-BA-2	AMERICAN WATER CAPITAL CORP		01/19/2024	CitiGroup	XXX	131,553	135,000	134,572	134,635	.0	2	.0	2	.0	134,637	.0	(3,083)	(3,083)	868	06/01/2032
030981-AK-0	AMERIGAS PARTNERS LP		06/18/2024	Adjustment	XXX	627,435	657,000	665,213	645,503	13,672	(907)	.0	12,765	.0	658,268	.0	(30,833)	(30,833)	21,781	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP		04/18/2024	Various	XXX	28,513	30,000	33,555	28,913	3,096	(148)	.0	2,948	.0	31,860	.0	(3,348)	(3,348)	617	05/20/2027
031921-AC-3	AMWINS GROUP INC		07/09/2024	WELLS FARGO SECURITIES LLC	XXX	151,125	150,000	149,250	.0	.0	31	.0	31	.0	149,281	.0	1,844	1,844	3,852	02/15/2029
03328T-BA-2	ANHC 7RR AR2 - CDO	C	06/06/2024	Paydown	XXX	2,642,097	2,642,097	2,625,496	2,625,955	.0	16,143	.0	16,143	.0	2,642,097	.0	.0	.0	102,944	01/28/2031
03328Y-AA-2	ANHC 1-R A1 - CDO	C	06/07/2024	Paydown	XXX	648,850	648,850	649,174	648,741	.0	109	.0	109	.0	648,850	.0	.0	.0	25,833	04/14/2031
033292-AS-2	ANHC 131R A2R - CDO	C	04/15/2024	Paydown	XXX	1,000,000	1,000,000	988,750	996,436	.0	3,564	.0	3,564	.0	1,000,000	.0	.0	.0	37,342	10/14/2030
03330A-AE-2	ANHC 3-R C - CDO	C	06/20/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	48,488	01/28/2031
03330N-AJ-3	ANHC 11R AR - CDO		06/28/2024	Paydown	XXX	1,300,000	1,300,000	1,300,000	1,300,000	.0	.0	.0	.0	.0	1,300,000	.0	.0	.0	59,773	07/22/2032
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	138,165	138,165	139,142	138,642	.0	(477)	.0	(477)	.0	138,165	.0	.0	.0	1,162	05/26/2065
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2024	Paydown	XXX	235,383	235,383	234,532	234,530	.0	853	.0	853	.0	235,383	.0	.0	.0	8,994	12/27/2067
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C	02/27/2024	MARKETAXESS CORPORATION	XXX	446,751	450,000	449,591	449,904	.0	12	.0	12	.0	449,916	.0	(3,165)	(3,165)	9,944	04/01/2025
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/13/2024	JEFFERIES LLC	XXX	602,688	600,000	598,110	598,949	.0	180	.0	180	.0	599,129	.0	3,559	3,559	39,821	01/23/2029
03674X-AS-5	ANTERO RESOURCES CORP		07/11/2024	Various	XXX	674,556	700,000	707,178	668,500	36,949	(334)	.0	36,615	.0	705,115	.0	(30,559)	(30,559)	28,090	03/01/2030
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP		07/02/2024	Morgan Stanley	XXX	34,738	35,000	35,000	34,738	263	.0	.0	263	.0	35,000	.0	(263)	(263)	1,688	03/01/2027
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		04/05/2024	WELLS FARGO SECURITIES LLC	XXX	10,050	10,000	10,000	.0	.0	.0	.0	.0	.0	10,000	.0	50	50	153	02/01/2032
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		05/16/2024	Call @ 101.97	XXX	333,439	327,000	339,329	330,487	262	2,690	.0	2,952	.0	333,439	.0	.0	.0	12,947	05/15/2026
03740L-AC-6	AON CORP		01/19/2024	DSP MERRILL LYNCH LIMITED	XXX	125,460	150,000	133,194	133,419	.0	100	.0	100	.0	133,519	.0	(8,059)	(8,059)	553	12/02/2031
038336-D*-1	APTARGROUP, INC		09/05/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	68,000	09/05/2024
03842V-AA-5	AQFIT 2021-A A - ABS		12/17/2024	Paydown	XXX	217,834	217,834	217,332	217,359	.0	475	.0	475	.0	217,834	.0	.0	.0	1,852	07/17/2046
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC	C	04/29/2024	Goldman Sachs	XXX	174,619	201,000	201,000	175,373	25,628	.0	.0	25,628	.0	201,000	.0	(26,381)	(26,381)	3,012	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC	C	04/24/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	165,750	200,000	156,500	117,008	.0	1,760	.0	1,760	.0	118,768	.0	46,982	46,982	3,578	09/01/2029
04002P-AA-2	AREIT 2021-CRE5 A - CMBS		12/17/2024	Paydown	XXX	1,320,514	1,320,514	1,320,514	1,320,514	.0	.0	.0	.0	.0	1,320,514	.0	.0	.0	46,708	11/17/2038
04009A-AL-4	ARES L11 A1R - CDO		10/22/2024	Paydown	XXX	228,634	228,634	228,634	.0	.0	.0	.0	.0	.0	228,634	.0	.0	.0	13,528	04/22/2031
04015N-AG-9	ARES XXXVII A1R - CDO	C	06/18/2024	Paydown	XXX	1,420,950	1,420,950	1,419,956	1,419,840	.0	1,110	.0	1,110	.0	1,420,950	.0	.0	.0	57,346	10/15/2030
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC		10/15/2024	Call @ 100.13	XXX	821,033	820,000	773,204	689,713	.0	131,320	.0	131,320	.0	821,033	.0	.0	.0	54,849	11/01/2026
045086-AM-7	ASHTON WOODS USA LLC		04/18/2024	WELLS FARGO SECURITIES LLC	XXX	78,518	87,000	87,000	78,083	8,918	.0	.0	8,918	.0	87,000	.0	(8,483)	(8,483)	2,917	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC		02/12/2024	CANTOR FITZGERALD	XXX	107,970	118,000	115,800	105,020	11,228	29	.0	11,256	.0	116,276	.0	(8,306)	(8,306)	2,016	04/01/2030
04682R-AE-7	ATHABASCA OIL CORP		08/09/2024	Call @ 105.81	XXX	459,224	434,000	448,648	443,422	.0	15,802	.0	15,802	.0	459,224	.0	.0	.0	43,255	11/01/2026
049560-AZ-8	ATMOS ENERGY CORP		09/23/2024	Wells Fargo	XXX	331,263	300,000	299,610	299,627	.0	38	.0	38	.0	299,665	.0	31,598	31,598	16,913	11/15/2033
052769-AH-9	AUTODESK INC		03/20/2024	CitiGroup	XXX	29,048	35,000	34,895	34,917	.0	2	.0	2	.0	34,920	.0	(5,871)	(5,871)	226	12/15/2031
05351W-AA-1	AVANGRID INC		12/01/2024	Maturity @ 100.00	XXX	270,000	270,000	266,112	269,321	.0	679	.0	679	.0	270,000	.0	.0	.0	8,505	12/01/2024
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		02/01/2024	CITIBANK	XXX	32,980	34,000	34,000	32,810	1,190	.0	.0	1,190	.0	34,000	.0	(1,020)	(1,020)	1,086	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		01/31/2024	JP Morgan	XXX	168,951	183,000	184,448	168,360	15,753	(16)	.0	15,737	.0	184,097	.0	(15,146)	(15,146)	4,126	03/01/2029
05377R-DC-5	AESOP 182 A - ABS		03/20/2024	Paydown	XXX	50,000	50,000	49,987	49,962	.0	38	.0	38	.0	50,000	.0	.0	.0	333	03/20/2025
05377R-GU-2	AESOP 2023-3 A - ABS		01/31/2024	MITSUBISHI UFJ SEC	XXX	302,578	300,000	299,950	299,465	.0	(73)	.0	(73)	.0	299,392	.0	3,186	3,186	1,904	02/22/2028
05492H-AA-4	BAMLL 2019-RLJ A - CMBS		04/15/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	21,798	04/15/2036
05492V-AB-1	BBCMS 2020-C7 A2 - CMBS		12/01/2024	Paydown	XXX	13,658	13,658	12,564	13,057	.0	601	.0	601	.0	13,658	.0	.0	.0	276	04/17/2053
05493E-AU-6	BBCMS 2021-C9 A1 - CMBS		12/01/2024	Paydown	XXX	112,268	112,268	105,319	107,898	.0	4,374	.0	4,374	.0	112,268	.0	.0	.0	306	02/17/2054
054970-AA-6	BFLD 2019-DPLO A - CMBS		06/17/2024	Paydown	XXX	185,000	185,000	182,572	185,000	.0	.0	.0	.0	.0	185,000	.0	.0	.0	6,145	10/15/2034
05508R-AE-6	B&G FOODS INC		10/09/2024	Call @ 100.00	XXX	106,000	106,000	108,915	104,410	1,590	.0									

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
06051G-KW-8.	BANK OF AMERICA CORP.		11/27/2024.	HSBC SECURITIES (USA) , INC.	XXX.	1,003,360	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	3,360	3,360	66,935	07/22/2028.
06054M-AC-7.	BACM 2016-UBS10 ASB - CMBS.		12/01/2024.	Paydown.	XXX.	24,750	24,750	27,244	21,962	.0	2,789	.0	2,789	.0	24,750	.0	.0	.0	408	07/16/2049.
06406R-AX-5.	BANK OF NEW YORK MELLON CORP.		10/25/2024.	Maturity @ 100.00	XXX.	5,000,000	5,000,000	4,996,750	4,999,117	.0	.883	.0	.883	.0	5,000,000	.0	.0	.0	42,500	10/25/2024.
06406R-BB-2.	BANK OF NEW YORK MELLON CORP.		02/26/2024.	First Tennessee Bank.	XXX.	508,783	610,000	608,176	608,494	.0	.27	.0	.27	.0	608,520	.0	(99,738)	(99,738)	8,981	01/26/2032.
065402-BA-6.	BANK 2019-BNK18 ASB - CMBS.		12/01/2024.	Paydown.	XXX.	218,095	218,095	224,628	221,150	.0	(3,055)	.0	(3,055)	.0	218,095	.0	.0	.0	5,638	05/17/2062.
065405-AC-6.	BANK 2019-BNK16 ASB - CMBS.		12/01/2024.	Paydown.	XXX.	351,127	351,127	361,659	355,435	.0	(4,309)	.0	(4,309)	.0	351,127	.0	.0	.0	7,515	02/16/2052.
06738E-AN-5.	BARCLAYS PLC.	C.	04/18/2024.	Unknown.	XXX.	682,570	700,000	733,354	708,903	.0	(1,274)	.0	(1,274)	.0	707,628	.0	(25,058)	(25,058)	23,564	01/12/2026.
06738E-BH-7.	BARCLAYS PLC.	C.	05/06/2024.	Call @ 100.00.	XXX.	1,050,000	1,050,000	1,072,955	1,045,335	.0	4,665	.0	4,665	.0	1,050,000	.0	.0	.0	20,643	05/07/2025.
06744N-BN-6.	BARDT 1911R DR - CDO.	C.	06/18/2024.	JP MORGAN.	XXX.	250,375	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	375	375	14,421	10/22/2032.
07177M-AB-9.	BAXALTA INC.		02/26/2024.	JP MORGAN.	XXX.	1,175,861	1,198,000	1,210,701	1,199,601	.0	(264)	.0	(264)	.0	1,199,337	.0	(23,476)	(23,476)	8,652	06/23/2025.
07274E-AJ-2.	BAYER US FINANCE LLC.		03/18/2024.	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS.	XXX.	333,350	330,000	329,746	329,728	.0	.(1)	.0	.(1)	.0	329,727	.0	3,623	3,623	6,818	01/21/2029.
07556Q-BM-6.	BEAZER HOMES USA INC.		03/27/2024.	Call @ 100.00.	XXX.	339,000	339,000	323,844	329,829	223	8,948	.0	9,171	.0	339,000	.0	.0	.0	12,204	03/15/2025.
07556Q-BR-5.	BEAZER HOMES USA INC.		06/11/2024.	Various.	XXX.	167,132	170,000	146,139	158,040	.0	1,212	.0	1,212	.0	159,252	.0	7,880	7,880	6,521	10/15/2027.
07556Q-BU-8.	BEAZER HOMES USA INC.		11/14/2024.	JP Morgan.	XXX.	45,210	44,000	44,000	.0	.0	.0	.0	.0	.0	44,000	.0	1,210	1,210	2,200	03/15/2031.
08160J-AF-4.	BMARK 2019-B9 AAB - CMBS.		12/01/2024.	Paydown.	XXX.	308,431	308,431	317,683	312,248	.0	(3,818)	.0	(3,818)	.0	308,431	.0	.0	.0	6,698	03/15/2052.
08162B-BF-8.	BMARK 2019-B11 ASB - CMBS.		12/01/2024.	Paydown.	XXX.	129,438	129,438	133,322	131,219	.0	(1,781)	.0	(1,781)	.0	129,438	.0	.0	.0	3,487	05/17/2052.
08162P-AW-1.	BMARK 2018-B1 A4 - CMBS.		09/01/2024.	Paydown.	XXX.	629,433	629,433	598,695	363,548	.0	26,497	.0	26,497	.0	629,433	.0	.0	.0	12,251	01/18/2051.
08179H-AC-4.	BSP XII B - CDO.	C.	08/22/2024.	Paydown.	XXX.	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	65,672	10/15/2030.
08181J-AA-0.	BSP V-B A1A - CDO.	C.	06/13/2024.	Paydown.	XXX.	771,067	771,067	770,527	770,452	.0	615	.0	615	.0	771,067	.0	.0	.0	32,022	04/20/2031.
09075J-AQ-2.	BGCL0 1 CR - CDO.	C.	05/22/2024.	Paydown.	XXX.	1,200,000	1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0	1,200,000	.0	.0	.0	41,200	06/16/2031.
09075J-AS-8.	BGCL0 1 DR - CDO.	C.	05/22/2024.	Paydown.	XXX.	250,000	250,000	250,950	251,099	.0	(1,099)	.0	(1,099)	.0	250,000	.0	.0	.0	9,845	06/16/2031.
09077L-AJ-1.	BGCL0 2 D1 - CDO.	C.	09/04/2024.	Paydown.	XXX.	2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	.0	.0	198,320	10/19/2034.
09628J-AL-5.	BLUEM 2015-3 A1R - CDO.	D.	10/21/2024.	Paydown.	XXX.	146,182	146,182	145,723	145,709	.0	473	.0	473	.0	146,182	.0	.0	.0	6,920	04/21/2031.
09628W-BA-9.	BLUEM 162RR BR2 - CDO.		12/27/2024.	Paydown.	XXX.	500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	43,246	08/20/2032.
09629L-AE-5.	BLUEM 23 B - CDO.	C.	07/22/2024.	Paydown.	XXX.	1,900,000	1,900,000	1,897,150	1,897,526	.0	2,474	.0	2,474	.0	1,900,000	.0	.0	.0	106,556	10/20/2031.
09629L-AG-0.	BLUEM 23 C - CDO.	C.	07/22/2024.	Paydown.	XXX.	500,000	500,000	500,400	500,128	.0	(128)	.0	(128)	.0	500,000	.0	.0	.0	29,766	10/20/2031.
097023-CX-1.	BOEING CO.		10/17/2024.	Morgan Stanley.	XXX.	253,299	265,000	362,679	359,273	.0	(949)	.0	(949)	.0	358,323	.0	(105,024)	(105,024)	15,112	05/01/2060.
097023-DC-6.	BOEING CO.		01/19/2024.	DSP MERRILL LYNCH LIMITED.	XXX.	181,410	200,000	179,660	181,334	.0	129	.0	129	.0	181,464	.0	(54)	(54)	3,464	02/01/2031.
097023-DG-7.	BOEING CO.		02/26/2024.	DSP MERRILL LYNCH LIMITED. MERRILL LYNCH PIERCE	XXX.	276,506	295,000	295,000	295,000	.0	.0	.0	.0	.0	295,000	.0	(18,494)	(18,494)	3,671	02/04/2026.
09739D-AD-2.	BOISE CASCADE CO.		05/13/2024.	FENNER & SMITH INC.	XXX.	29,600	32,000	33,979	29,960	3,287	.(113)	.0	3,174	.0	33,134	.0	(3,534)	(3,534)	1,361	07/01/2030.
097751-BT-7.	BOMBARDIER INC.		12/20/2024.	Call @ 100.00.	XXX.	794,000	794,000	744,468	760,451	.0	33,549	.0	33,549	.0	794,000	.0	.0	.0	42,909	04/15/2027.
097751-BV-2.	BOMBARDIER INC.		06/20/2024.	Call @ 101.78.	XXX.	527,226	518,000	476,897	522,209	.0	5,017	.0	5,017	.0	527,226	.0	.0	.0	18,966	06/15/2026.
097751-BZ-3.	BOMBARDIER INC.		04/30/2024.	Various.	XXX.	76,950	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	1,950	1,950	4,016	02/01/2029.
097751-CB-5.	BOMBARDIER INC.		04/11/2024.	Morgan Stanley.	XXX.	29,963	30,000	29,925	.0	.0	.1	.0	.1	.0	29,926	.0	.37	.37	66	07/01/2031.
097751-CC-3.	BOMBARDIER INC.		10/11/2024.	DBSI.	XXX.	30,975	30,000	30,000	.0	.0	.0	.0	.0	.0	30,000	.0	975	975	758	06/01/2032.
09857L-AR-9.	BOOKING HOLDINGS INC.		03/18/2024.	BNP Paribas.	XXX.	201,298	205,000	245,207	233,115	.0	(942)	.0	(942)	.0	232,173	.0	(30,875)	(30,875)	4,135	04/13/2030.
103186-AB-8.	BOXER PARENT COMPANY INC.		07/30/2024.	Call @ 100.00.	XXX.	1,155,000	1,155,000	1,251,094	1,159,331	4,383	(8,714)	.0	(4,331)	.0	1,155,000	.0	.0	.0	68,350	10/02/2025.
10554T-AH-8.	BRASKEM NETHERLANDS FINANCE BV.	C.	12/05/2024.	NATL FINANCIAL SERVICES CORP (NFS)	XXX.	731,878	705,000	695,743	695,900	.0	903	.0	903	.0	696,803	.0	35,075	35,075	73,908	01/12/2031.
10569G-AA-4.	BRAVO 23RPL1 A1 - RMBS.		12/01/2024.	Paydown.	XXX.	82,397	82,397	79,741	59,437	.0	2,651	.0	2,651	.0	82,397	.0	.0	.0	2,025	05/25/2063.
10947X-AA-0.	BRIGHTSTAR ESCROW CORP.		08/27/2024.	Call @ 102.44.	XXX.	906,576	885,000	919,988	893,875	3,931	8,770	.0	12,701	.0	906,576	.0	.0	.0	74,783	10/15/2025.
109641-AH-3.	BRINKER INTERNATIONAL INC.		10/01/2024.	Maturity @ 100.00.	XXX.	159,000	159,000	150,653	157,344	.0	1,656	.0	1,656	.0	159,000	.0	.0	.0	7,950	10/01/2024.
110122-DZ-8.	BRISTOL-MYERS SQUIBB CO.		03/20/2024.	CitiGroup.	XXX.	79,624	75,000	74,826	74,828	.0	3	.0	3	.0	74,831	.0	4,793	4,793	1,586	11/15/2033.
11043Y-AA-9.	BRITIS-221-A - ABS.		12/15/2024.	Paydown.	XXX.	98,677	98,677	98,												

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
										Unrealized Valuation Increase/ (Decrease)	Current Year's (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.						
1248EP-CK-7	CCO HOLDINGS LLC		11/05/2024	Various	XXX	1,392,718	1,701,000	1,752,775	1,484,123	250,582	(2,722)	0	247,860	0	1,731,982	0	(339,265)	(339,265)	66,690	02/01/2031
1248EP-CL-5	CCO HOLDINGS LLC		11/05/2024	Various	XXX	394,910	493,000	478,409	414,784	64,317	406	0	64,722	0	479,506	0	(84,596)	(84,596)	15,282	06/01/2033
1248EP-CN-1	CCO HOLDINGS LLC		06/28/2024	Various	XXX	815,750	1,025,000	1,030,455	880,219	148,737	(222)	0	148,514	0	1,028,733	0	(212,983)	(212,983)	22,444	05/01/2032
1248EP-CP-6	CCO HOLDINGS LLC		11/05/2024	CITIBANK	XXX	89,100	110,000	110,000	89,100	20,900	0	0	20,900	0	110,000	0	(20,900)	(20,900)	6,116	01/15/2034
12513G-BE-8	CDW LLC		08/15/2024	Not Available	XXX	158,762	160,000	160,000	156,600	3,400	0	0	3,400	0	160,000	0	(1,238)	(1,238)	5,335	05/01/2025
12513G-BF-5	CDW LLC		12/23/2024	SUS	XXX	1,841	2,000	2,000	1,830	170	0	0	170	0	2,000	0	(159)	(159)	88	02/15/2029
12513G-BG-3	CDW LLC		11/27/2024	Goldman Sachs & Co.	XXX	1,432,650	1,500,000	1,358,715	1,382,371	0	34,668	0	34,668	0	1,417,038	0	15,612	15,612	39,828	12/01/2026
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS		08/01/2024	Paydown	XXX	976,154	976,154	917,081	927,878	0	48,276	0	48,276	0	976,154	0	0	0	19,040	05/10/2058
12548R-AC-8	CIFC 142RR A2 - CDO		07/29/2024	CitiGroup	XXX	520,104	520,000	490,750	500,253	0	3,863	0	3,863	0	504,116	0	15,988	15,988	29,149	04/24/2030
12550G-AG-8	CIFC 185 C - CDO		07/25/2024	Paydown	XXX	250,000	250,000	250,378	250,228	0	(228)	0	(228)	0	250,000	0	0	0	16,913	01/15/2032
12555D-AB-1	CIM 2019-INV1 A2 - CMO/RMBS		12/25/2024	Paydown	XXX	12,179	12,179	12,155	12,022	0	158	0	158	0	12,179	0	0	0	442	02/25/2049
12565D-AA-1	CLNC 19FL1 A - CMBS		02/16/2024	Various	XXX	1,346	1,346	1,346	1,346	0	0	0	0	0	1,346	0	0	0	15	08/17/2035
12567H-AC-6	CIFC 2021-VII A1 - CDO		02/15/2024	Deutsche Bank	XXX	2,506,250	2,500,000	2,488,750	2,489,049	0	306	0	306	0	2,489,355	0	16,895	16,895	54,646	01/23/2035
12592F-AA-3	COMM 2014-277P A - CMBS		08/12/2024	Paydown	XXX	1,000,000	1,000,000	1,009,844	1,000,155	0	(155)	0	(155)	0	1,000,000	0	0	0	24,477	08/12/2049
126281-AY-0	CSAIL 2015-C1 A3 - CMBS		10/18/2024	Paydown	XXX	144,206	144,206	139,001	143,439	0	768	0	768	0	144,206	0	0	0	3,270	04/15/2050
126281-AZ-7	CSAIL 2015-C1 A4 - CMBS		12/01/2024	Paydown	XXX	2,626,933	2,626,933	2,625,518	2,624,501	0	2,432	0	2,432	0	2,626,933	0	0	0	81,664	04/15/2050
12629N-AF-2	COMM 2015-DC1 A5 - CMBS		12/01/2024	Paydown	XXX	274,400	274,400	266,329	272,788	0	1,612	0	1,612	0	274,400	0	0	0	9,022	02/12/2048
126307-AS-6	CSC HOLDINGS LLC		05/22/2024	CITIGROUP GLOBAL MARKETS INC	XXX	179,375	250,000	255,163	220,000	33,448	(432)	0	33,016	0	253,016	0	(73,641)	(73,641)	10,937	02/01/2028
126307-AZ-0	CSC HOLDINGS LLC		06/03/2024	GOLDMAN	XXX	565,838	835,000	843,575	736,888	104,725	(446)	0	104,279	0	841,167	0	(275,329)	(275,329)	44,192	02/01/2029
126307-BA-4	CSC HOLDINGS LLC		06/04/2024	Jane Street	XXX	286,267	650,000	305,500	319,072	0	12,702	0	12,702	0	331,773	0	(45,507)	(45,507)	33,222	01/15/2030
126307-BB-2	CSC HOLDINGS LLC		05/23/2024	Various	XXX	646,500	900,000	747,044	784,563	80,438	3,349	0	83,787	0	750,394	0	(103,894)	(103,894)	11,115	12/01/2030
126307-BD-8	CSC HOLDINGS LLC		05/20/2024	Various	XXX	521,500	975,000	477,750	504,433	0	8,357	0	8,357	0	512,790	0	8,710	8,710	13,647	12/01/2030
126307-BK-2	CSC HOLDINGS LLC		11/25/2024	Various	XXX	282,764	600,000	258,000	313,781	48,817	7,061	99,729	(43,851)	0	269,930	0	12,834	12,834	21,417	11/15/2031
126320-AY-9	COMM 2014-CCRE18 XA - CMBS		07/17/2024	Paydown	XXX	0	0	864,063	28,616	0	(20,268)	8,348	(28,616)	0	0	0	0	0	35,122	07/17/2047
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS		03/27/2024	BARCLAY INVESTMENTS, INC	XXX	3,888,241	3,998,512	4,033,217	4,003,804	0	(1,493)	0	(1,493)	0	4,002,310	0	(114,070)	(114,070)	50,071	11/18/2048
12644V-AF-5	CSN RESOURCES SA		09/11/2024	JP MORGAN	XXX	872,010	900,000	900,000	0	0	0	0	0	0	900,000	0	(27,990)	(27,990)	61,459	12/05/2030
12652H-AA-6	CSI COMPRESSCO LP		04/01/2024	Call @ 100.00	XXX	173,000	173,000	173,325	172,568	461	(29)	0	433	0	173,000	0	0	0	6,488	04/01/2025
12652H-AC-2	CSI COMPRESSCO LP		04/01/2024	Call @ 100.00	XXX	34,000	34,000	18,501	28,275	0	5,725	0	5,725	0	34,000	0	0	0	1,275	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP		03/29/2024	Call @ 105.00	XXX	131,591	125,325	97,096	109,934	0	21,657	0	21,657	0	131,591	0	0	0	6,266	04/01/2026
12653C-AC-2	CNX RESOURCES CORP		02/13/2024	Not Available	XXX	542,822	550,000	526,531	537,310	0	503	0	503	0	537,813	0	5,010	5,010	17,611	03/14/2027
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		06/04/2024	WELLS FARGO SECURITIES LLC	XXX	22,531	25,000	25,000	22,094	2,906	0	0	2,906	0	25,000	0	(2,469)	(2,469)	759	04/15/2030
126650-AQ-3	CVS HEALTH CORP - ABS		12/10/2024	Paydown	XXX	16,308	16,308	16,247	0	61	0	0	61	0	16,308	0	0	0	316	01/10/2026
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2024	Paydown	XXX	2,435	2,435	1,295	1,080	61	0	0	61	0	2,435	0	0	0	56	01/11/2027
126650-BP-4	CVSPAS 06 CRT - CMBS		12/10/2024	Paydown	XXX	211,073	214,616	191,711	181,096	0	(923)	0	(923)	0	211,073	0	0	0	7,135	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS		08/10/2024	Paydown	XXX	5,224	5,224	6,584	6,038	0	(815)	0	(815)	0	5,224	0	0	0	148	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - CMBS		12/10/2024	Paydown	XXX	2,711	2,711	3,417	3,134	0	(423)	0	(423)	0	2,711	0	0	0	178	01/10/2032
126650-BV-1	CVSPAS 2010 CTF - CMBS		12/10/2024	Paydown	XXX	38,580	38,581	42,479	41,924	0	(3,343)	0	(3,343)	0	38,580	0	0	0	1,217	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2024	Paydown	XXX	60,002	60,002	65,574	64,506	0	(4,504)	0	(4,504)	0	60,002	0	0	0	1,943	01/10/2034
126682-AA-1	CWHEL 2007-A A - RMBS		12/16/2024	Paydown	XXX	69,686	69,686	66,441	66,866	0	2,820	0	2,820	0	69,686	0	0	0	2,351	04/15/2037
127097-E@-8	COTERRA ENERGY INC		09/18/2024	Redemption @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,700	09/18/2024
12769G-AA-8	CAESARS ENTERTAINMENT INC		08/06/2024	Various	XXX	252,125	275,000	264,286	244,993	20,382	827	0	21,210	0	266,203	0	(14,078)	(14,078)	5,486	10/15/2029
12769G-AC-4	CAESARS ENTERTAINMENT INC		10/03/2024	Merrill Lynch	XXX	77,625	75,000	75,000	0	0	0	0	0	0	75,000	0	2,625	2,625	3,223	02/15/2032
13123X-BF-8	CALLON PETROLEUM CO		04/01/2024	Not Available	XXX	204,207	203,000	198,773	199,003	0	119	0	119	0	199,122	0	5,08			

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
153527-AP-1.	CENTRAL GARDEN & PET CO.		08/26/2024.	Cantor Fitzgerald	XXX	90,500	100,000	99,750	88,000	11,811	15	0	11,825	0	99,825	0	(9,325)	(9,325)	3,403	04/30/2031..
156504-AL-6.	CENTURY COMMUNITIES INC.		03/25/2024.	Cantor Fitzgerald	XXX	326,219	325,000	318,969	317,956	449	274	0	723	0	318,680	0	7,539	7,539	7,036	06/01/2027..
156504-AM-4.	CENTURY COMMUNITIES INC. CHARTER COMMUNICATIONS OPERATING LLC.		07/12/2024.	Cantor Fitzgerald	XXX	246,906	275,000	248,469	248,188	5,674	1,569	0	7,242	0	255,430	0	(8,524)	(8,524)	9,139	08/15/2029..
161175-AZ-7.	CHASE 23RPL2 A1 - RMBS		07/02/2024.	BARCLAYS CAPITAL INC	XXX	218,723	225,000	222,995	223,074	0	56	0	56	0	223,130	0	(4,407)	(4,407)	9,975	10/23/2035..
16159R-AC-9.	CHASE 2024-8 A3 - RMBS		12/01/2024.	Paydown	XXX	92,694	92,694	79,216	79,252	0	13,442	0	13,442	0	92,694	0	0	0	1,765	09/25/2063..
16159X-AB-8.	CHASE 2016-1 M3 - CMO/RMBS		12/01/2024.	Paydown	XXX	64,144	64,144	64,184	0	0	(40)	0	(40)	0	64,144	0	0	0	565	08/25/2055..
16163Y-AD-6.	CHEMOURS CO		06/04/2024.	Various	XXX	87,588	95,000	94,800	90,013	4,839	11	0	4,850	0	94,863	0	(7,275)	(7,275)	2,252	11/15/2028..
163851-AH-1.	CHEMOURS CO		06/07/2024.	Various	XXX	297,000	350,000	316,362	303,188	19,768	1,675	0	21,444	0	324,631	0	(27,631)	(27,631)	9,099	11/15/2029..
164110-AK-7.	CHENIERE ENERGY PARTNERS LP		11/05/2024.	Various	XXX	552,839	605,000	605,000	549,794	55,206	0	0	55,206	0	605,000	0	(52,161)	(52,161)	23,715	03/01/2031..
16411R-AK-5.	CHENIERE ENERGY INC.		10/29/2024.	Various	XXX	493,824	509,000	509,000	509,000	0	0	0	0	0	509,000	0	(15,177)	(15,177)	15,450	10/15/2028..
165167-DF-1.	EXPAND ENERGY CORP.		12/03/2024.	Unknown	XXX	125,190	125,000	125,000	123,438	1,563	0	0	1,563	0	125,000	0	190	190	9,205	02/01/2026..
165167-DG-9.	EXPAND ENERGY CORP.		10/24/2024.	Various	XXX	362,040	360,000	359,475	351,450	8,127	58	0	8,184	0	359,634	0	2,406	2,406	25,187	02/01/2029..
165183-CL-6.	CFII 2020-1 B - ABS		06/17/2024.	Paydown	XXX	100,000	100,000	99,987	100,000	0	0	0	0	0	100,000	0	0	0	522	08/16/2032..
165183-CM-4.	CFII 2020-1 C - ABS		07/15/2024.	Paydown	XXX	100,000	100,000	99,999	100,000	0	0	0	0	0	100,000	0	0	0	1,134	08/16/2032..
165183-CN-2.	CFII 2020-1 D - ABS		08/15/2024.	Paydown	XXX	100,000	100,000	99,982	100,000	0	0	0	0	0	100,000	0	0	0	1,794	08/16/2032..
171265-A#-8.	CHUGACH ELECTRIC ASSOCIATION, INC.		03/15/2024.	Direct	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,005	03/15/2032..
171265-#C-6.	CHUGACH ELECTRIC ASSOCIATION, INC.		10/30/2024.	Call @ 100.00	XXX	41,905	41,905	41,905	41,905	0	0	0	0	0	41,905	0	0	0	312	10/30/2050..
171484-AJ-7.	CHURCHILL DOWNS INC.		02/01/2024.	Various	XXX	202,563	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,563	2,563	3,370	05/01/2031..
172967-LP-4.	CITIGROUP INC.		09/18/2024.	JANE STREET EXECUTION SERVICES LLC	XXX	785,104	800,000	757,488	778,033	0	3,190	0	3,190	0	781,223	0	3,881	3,881	33,827	07/24/2028..
172967-MP-3.	CITIGROUP INC.		08/28/2024.	SUS	XXX	537,239	545,000	599,941	588,294	0	(4,189)	0	(4,189)	0	584,105	0	(46,866)	(46,866)	21,975	03/31/2031..
17305E-GW-9.	CCCIT 2023-A1 A1 - ABS		11/22/2024.	TORONTO DOMINION BK	XXX	261,432	260,000	259,967	259,968	0	15	0	15	0	259,983	0	1,449	1,449	12,994	12/08/2027..
17322Y-AJ-9.	CGCMT 2014-GC25 XA - CMBS		11/13/2024.	Paydown	XXX	0	0	154,119	10,551	0	(8,235)	2,316	(10,551)	0	0	0	0	0	12,899	10/11/2047..
17328C-AE-2.	CGCMT 2019-C7 AAB - CMBS		12/01/2024.	Paydown	XXX	1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/16/2072..
18060T-AA-3.	CLARIOS GLOBAL LP		09/26/2024.	Call @ 100.00	XXX	64,000	64,000	64,160	64,070	0	(70)	0	(70)	0	64,000	0	0	0	3,732	05/15/2025..
185512-AA-8.	CNL 2022-A A1 - ABS		09/01/2024.	Paydown	XXX	66,464	66,464	66,457	66,458	0	5	0	5	0	66,464	0	0	0	1,947	03/01/2033..
185899-AG-6.	CLEVELAND-CLIFFS INC.		03/07/2024.	Not Available	XXX	981,246	964,000	997,199	967,367	11,165	(2,233)	0	8,932	0	976,299	0	4,947	4,947	33,184	03/15/2026..
18972E-AA-3.	CLYDESDALE ACQUISITION HOLDINGS INC.		05/07/2024.	Various	XXX	186,848	187,000	186,765	183,159	3,461	26	0	3,487	0	186,646	0	201	201	6,853	04/15/2029..
19425A-AA-2.	CASL 2021-B A1 - ABS		12/26/2024.	Paydown	XXX	8,742	8,742	8,742	8,677	0	65	0	65	0	8,742	0	299	299	06/25/2052..	
19425A-AB-0.	CASL 2021-B A2 - ABS		12/25/2024.	Paydown	XXX	157,358	157,358	157,354	157,355	0	4	0	4	0	157,358	0	0	0	1,505	06/25/2052..
19425A-AC-8.	CASL 2021-B B - ABS		12/25/2024.	Paydown	XXX	13,498	13,498	13,490	13,492	0	6	0	6	0	13,498	0	0	0	177	06/25/2052..
19425A-AD-6.	CASL 2021-B C - ABS		12/25/2024.	Paydown	XXX	19,488	19,488	19,485	19,488	0	2	0	2	0	19,488	0	0	0	206	06/25/2052..
196886-AA-1.	COLT 2021-4 A1 - CMO/RMBS		12/01/2024.	Paydown	XXX	231,934	231,934	231,932	231,918	16	0	0	16	0	231,934	0	0	0	1,810	10/25/2066..
201723-AQ-6.	COMMERCIAL METALS CO		06/12/2024.	Merrill Lynch	XXX	114,375	125,000	113,281	113,281	11,719	0	0	11,719	0	125,000	0	(10,625)	(10,625)	4,698	01/15/2030..
201723-AR-4.	COMMERCIAL METALS CO		06/12/2024.	Merrill Lynch	XXX	246,125	275,000	274,344	244,406	30,052	25	0	30,077	0	274,484	0	(28,359)	(28,359)	8,957	03/15/2032..
20267W-AA-3.	CBSLT 20AGS A - ABS		08/01/2024.	Various	XXX	26,066	29,506	29,499	29,496	0	2	0	2	0	29,498	0	(3,432)	(3,432)	336	08/25/2050..
20269D-AA-3.	CBSLT 2018-A-GS A1 - ABS		08/01/2024.	Various	XXX	32,660	35,205	34,465	34,112	0	159	0	159	0	34,271	0	(1,611)	(1,611)	653	02/25/2044..
20338D-AD-5.	COMMSCOPE LLC		03/12/2024.	Various	XXX	89,168	97,000	97,413	85,360	11,668	(28)	0	11,640	0	97,000	0	(7,833)	(7,833)	3,102	03/01/2026..
20679L-AB-7.	CONDUENT BUSINESS SERVICES LLC		12/02/2024.	Various	XXX	185,199	191,000	190,794	171,661	19,181	21	0	19,202	0	190,863	0	(5,665)	(5,665)	12,121	11/01/2029..
20755C-AA-6.	CAS 2023-R08 1M1 - CMO/RMBS		12/26/2024.	Paydown	XXX	63,866	63,866	63,895	56,013	0	(29)	0	(29)	0	63,866	0	0	0	2,535	10/25/2043..
210383-AG-0.	CONSTELLUM SE	C.	08/26/2024.	Call @ 100.00	XXX	498,000	498,000	487,965	485,009	3,410	9,581	0	12,991	0	498,000	0	0	0	30,151	02/15/2026..
210795-QB-9.	TRUS		10/29/2024.	Various	XXX	150,839	150,839	158,200	151,360	0	(521)	0	(521)	0	150,839	0	0	0	5,884	04/29/2026..
21925D-AA-7.	CORNERSTONE BUILDING BRANDS INC.		02/27/2024.	Bank of America	XXX	45,000	45,000	47,588	36,900	9,281	(112)	0	9,169	0	46,069	0	(5,569)	(5,569)	1,715	01/15/2029..
222070-AB-0.	COTY INC		06/21/2024.	Call @ 100.00	XXX	191,000	191,000	194,447	190,550	689	(239)	0	450	0	191,000	0	0	0	8,484	04/15/2026

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
23311V-AG-2	DCP MIDSTREAM OPERATING LP.....		05/14/2024	Various.....	XXX	210,648	211,000	206,246	208,243	0	1,467	0	1,467	0	209,710	0	937	937	8,910	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP.....		12/12/2024	CITIGROUP GLOBAL MARKETS INC.....	XXX	136,116	135,000	85,043	99,580	0	4,770	0	4,770	0	104,350	0	31,767	31,767	7,457	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP.....		12/12/2024	CITIGROUP GLOBAL MARKETS INC.....	XXX	122,159	120,000	120,000	120,000	0	0	0	0	0	120,000	0	2,159	2,159	9,525	07/15/2027
233331-BD-8	DTE ENERGY CO.....		02/14/2024	J P MORGAN SECURITIES.....	XXX	692,993	700,000	700,049	700,043	0	(7)	0	(7)	0	700,036	0	(7,043)	(7,043)	8,616	11/01/2024
235825-AH-9	DANA INC.....		10/01/2024	SUS.....	XXX	89,625	100,000	100,000	89,000	11,000	0	0	11,000	0	100,000	0	(10,375)	(10,375)	4,616	09/01/2030
235825-AJ-5	DANA INC.....		04/23/2024	Merrill Lynch.....	XXX	188,688	225,000	225,000	195,750	29,250	0	0	29,250	0	225,000	0	(36,313)	(36,313)	5,603	02/15/2032
23918K-AS-7	DAVITA INC.....		06/25/2024	WELLS FARGO SECURITIES LLC.....	XXX	87,120	96,000	97,680	83,760	13,441	(79)	0	13,362	0	97,122	0	(10,002)	(10,002)	2,528	06/01/2030
251526-CF-4	DEUTSCHE BANK AG (NEW YORK BRANCH).....		05/23/2024	Goldman Sachs.....	XXX	168,178	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(31,822)	(31,822)	6,505	01/14/2032
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH).....		05/23/2024	DEUTSCHE BANK SECURITIES, INC.....	XXX	205,662	200,000	200,000	200,000	0	0	0	0	0	200,000	0	5,662	5,662	11,326	02/10/2034
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH).....		11/27/2024	MERRILL LYNCH INTERNATIONAL.....	XXX	1,032,020	1,000,000	1,008,670	1,008,337	0	(2,824)	0	(2,824)	0	1,005,512	0	26,508	26,508	98,456	07/13/2027
25277L-AC-0	DIAMOND SPORTS GROUP LLC.....		01/30/2024	JP Morgan.....	XXX	3,570	51,000	446	666	0	1	0	1	0	666	0	2,904	2,904	0	08/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP LLC.....		01/29/2024	JP Morgan.....	XXX	31,710	453,000	9,060	9,060	0	0	0	0	0	9,060	0	22,650	22,650	0	08/15/2026
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC.....		08/01/2024	BBVA SECURITIES INC.....	XXX	2,238,360	2,410,000	2,185,568	2,134,382	0	25,541	0	25,541	0	2,159,922	0	78,437	78,437	70,969	05/15/2029
25470M-AG-4	DISH NETWORK CORP.....		09/30/2024	JEFF.....	XXX	209,500	200,000	204,000	203,441	0	(558)	0	(558)	0	202,883	0	6,617	6,617	20,628	11/15/2027
25470X-AY-1	DISH DBS CORP.....		09/27/2024	BARCLAYS CAPITAL INC.....	XXX	286,000	325,000	216,125	225,063	80,168	1,778	90,884	(8,937)	0	216,125	0	69,875	69,875	31,414	07/01/2026
25470X-BB-0	DISH DBS CORP.....		10/29/2024	BARCLAYS CAPITAL INC.....	XXX	111,375	150,000	71,250	89,250	19,305	1,635	38,941	(18,000)	0	71,250	0	40,125	40,125	14,719	07/01/2028
25470X-BF-1	DISH DBS CORP.....		09/27/2024	Bank of America.....	XXX	61,065	69,000	47,438	55,028	13,973	0	21,563	(7,590)	0	47,438	0	13,628	13,628	3,295	12/01/2028
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST.....		11/15/2024	Various.....	XXX	460,781	465,000	485,154	456,398	9,183	96	0	9,279	0	465,677	0	(4,896)	(4,896)	6,457	06/15/2025
256677-AH-8	DOLLAR GENERAL CORP.....		05/28/2024	USBK.....	XXX	7,542	10,000	9,900	9,907	0	1	0	1	0	9,908	0	(2,366)	(2,366)	270	04/03/2050
260543-CN-1	DOW CHEMICAL CO.....		12/18/2024	GOLDMAN.....	XXX	12,970	13,000	12,987	12,996	0	2	0	2	0	12,998	0	(28)	(28)	623	11/30/2025
26078J-AC-4	DUPONT DE NEMOURS INC.....		02/26/2024	Various.....	XXX	989,565	1,000,000	1,047,500	1,013,551	0	(959)	0	(959)	0	1,012,592	0	(23,027)	(23,027)	11,304	11/15/2025
26249B-AQ-4	DRSLF 30 AR - CDO.....		11/15/2024	Paydown.....	XXX	331,008	331,008	330,081	330,151	0	857	0	857	0	331,008	0	0	0	15,283	11/15/2028
26254C-AE-1	DRSLF 106 C - CDO.....	C	10/15/2024	Paydown.....	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	93,628	10/15/2035
26442U-AN-4	DUKE ENERGY PROGRESS LLC.....		03/20/2024	CitiGroup.....	XXX	377,260	425,000	423,882	424,059	0	22	0	22	0	424,081	0	(46,821)	(46,821)	6,864	04/01/2032
26444H-AQ-4	DUKE ENERGY FLORIDA LLC.....		11/01/2024	GOLDMAN.....	XXX	210,942	200,000	199,638	199,643	0	25	0	25	0	199,668	0	11,274	11,274	11,587	11/15/2033
26857L-AA-0	ELFI 2020-A A - ABS.....		12/25/2024	Paydown.....	XXX	33,799	33,799	29,480	33,799	0	4,319	0	4,319	0	33,799	0	0	0	189	08/25/2045
26863L-AJ-3	ELP 2021-ELP D - CMBS.....		01/17/2024	JP MORGAN.....	XXX	1,408,885	1,438,326	1,432,702	1,438,326	0	0	0	0	0	1,438,326	0	(29,441)	(29,441)	9,501	11/15/2038
26875P-AU-5	EOG RESOURCES INC.....		01/19/2024	SUSQUEHANNA.....	XXX	147,449	150,000	149,940	149,966	0	0	0	0	0	149,967	0	(2,518)	(2,518)	1,786	04/15/2030
26884A-BD-4	ERP OPERATING LP.....		02/26/2024	JP MORGAN.....	XXX	506,828	520,000	503,225	516,023	0	436	0	436	0	516,459	0	(9,630)	(9,630)	4,241	06/01/2025
26884L-AL-3	EQT CORP.....		02/15/2024	SUS.....	XXX	97,720	100,000	102,906	101,952	0	(55)	0	(55)	0	101,897	0	(4,177)	(4,177)	2,986	01/15/2029
26884T-AP-7	ERAC USA FINANCE LLC.....		10/30/2024	Adjustment.....	XXX	416,753	420,000	406,004	408,729	0	4,964	0	4,964	0	413,693	0	3,060	3,060	15,960	11/01/2025
26884T-AW-2	ERAC USA FINANCE LLC.....		10/30/2024	Morgan Stanley.....	XXX	948,601	956,000	938,990	508,604	0	698	0	698	0	939,766	0	8,834	8,834	35,917	05/01/2033
26885B-AC-4	EQM MIDSTREAM PARTNERS LP.....		11/29/2024	Adjustment.....	XXX	48,563	50,000	50,813	49,750	751	(106)	0	646	0	50,396	0	(1,833)	(1,833)	6,510	07/15/2028
26885B-AF-7	EQM MIDSTREAM PARTNERS LP.....		12/30/2024	Call @ 100.32.....	XXX	61,196	61,000	61,000	60,848	153	196	0	348	0	61,196	0	0	0	5,480	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP.....		02/27/2024	RBRD.....	XXX	172,125	170,000	172,713	170,600	793	(71)	0	722	0	171,322	0	803	803	7,305	07/01/2027
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING BV.....	C	08/20/2024	STIFEL NICOLAUS & COMPANY.....	XXX	169,860	298,000	196,680	198,170	54,848	7,469	63,807	(1,490)	0	196,680	0	(26,820)	(26,820)	18,004	05/01/2025
278062-AK-0	EATON CORP.....		09/11/2024	Morgan Stanley.....	XXX	289,842	285,000	284,783	284,808	0	28	0	28	0	284,836	0	5,006	5,006	10,125	05/18/2028
28165A-AA-7	EDVES 22A A - ABS.....		12/25/2024	Paydown.....	XXX	55,481	55,481	54,108	54,166	0	1,314	0	1,314	0	55,481	0	0	0	1,565	11/26/2040
28166L-AA-2	EDVES 2021-A A - ABS.....		12/25/2024	Paydown.....	XXX	37,898	37,898	37,856	37,868	0	30	0	30	0	37,898	0	0	0	372	11/27/2045
28228P-AC-5	EG GLOBAL FINANCE PLC.....	C	06/25/2024	Various.....	XXX	424,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	24,000	24,000	17,800	11/30/2028
28368E-AE-6	KINDER MORGAN INC.....		12/03/2024	Goldman Sachs.....	XXX	90,475	78,000	100,320	92,659	0	(1,411)	0	(1,411)	0	91,248	0	(774)	(774)	8,379	01/15/2032
28470R-AH-5	CAESARS ENTERTAINMENT INC.....		01/25/2024	Not Available.....	XXX	798,013	795,000	800,172	788,834	1,875										

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
29336T-AD-2	ENLINK MIDSTREAM LLC		09/10/2024	Morgan Stanley	XXX	122,170	113,000	111,870	111,969	.0	.87	.0	.87	.0	112,056	.0	10,114	10,114	7,549	09/01/2030..
29374E-AB-2	EFF 2021-1 A2 - ABS		05/20/2024	Paydown	XXX	11,341	11,341	11,341	.0	.0	.0	.0	.0	.0	11,341	.0	.0	.0	.12	12/21/2026..
29375P-AB-6	EFF 241 A2 - ABS		12/20/2024	Paydown	XXX	32,629	32,629	32,624	.0	.5	.0	.0	.5	.0	32,629	.0	.0	.0	1,427	03/20/2030..
29977L-AA-9	SK INVICTUS INTERMEDIATE II SARL	C	05/13/2024	Various	XXX	153,563	175,000	170,875	150,938	20,837	129	.0	20,966	.0	171,903	.0	(18,341)	(18,341)	3,799	10/30/2029..
30034T-AA-1	EVERI HOLDINGS INC.		08/20/2024	SUNCW	XXX	148,313	150,000	134,799	136,015	1,398	1,221	.0	2,619	.0	138,634	.0	9,679	9,679	8,250	07/15/2029..
30040W-AK-4	EVERSOURCE ENERGY		02/15/2024	WELLS FARGO SECURITIES LLC	XXX	75,641	95,000	94,973	94,982	.0	.0	.0	.0	.0	94,983	.0	(19,342)	(19,342)	806	08/15/2030..
30225V-AK-3	EXTRA SPACE STORAGE LP		10/09/2024	GOLDMAN	XXX	144,157	140,000	138,429	138,534	.0	148	.0	148	.0	138,682	.0	5,475	5,475	10,138	07/01/2030..
30263S-AJ-6	FS KKR CAPITAL CORP		04/17/2024	MORGAN STANLEY & CO. LLC	XXX	390,804	400,000	399,384	399,839	.0	.61	.0	.61	.0	399,900	.0	(9,100)	(9,100)	3,428	10/12/2024..
30291S-AC-7	FRESB 2020-SB74 A5H - CMBS		12/01/2024	Paydown	XXX	8,651	8,651	8,212	.0	.0	440	.0	440	.0	8,651	.0	.0	.0	.42	03/25/2040..
30298S-AA-4	FWD 2020-INV1 A1 - CMO/RMBS		09/06/2024	Paydown	XXX	248,265	249,657	249,649	249,715	.0	(215,268)	.0	(215,268)	.0	34,448	.0	213,817	213,817	3,964	01/25/2050..
30303M-BD-7	META PLATFORMS INC.		03/18/2024	Wells Fargo	XXX	413,797	445,000	444,889	444,904	.0	2	.0	2	.0	444,906	.0	(31,110)	(31,110)	10,232	08/15/2032..
30321C-AS-1	FRESB 2021-SB88 A0F - CMBS		04/01/2024	Paydown	XXX	.0	.0	.0	(1,723)	.0	.0	.0	.0	.0	(1,723)	.0	1,723	1,723	.0	04/25/2031..
30325W-AC-8	FRESB 2021-SB93 10F - CMBS		12/01/2024	Paydown	XXX	42,820	42,820	36,256	.0	.0	6,564	.0	6,564	.0	42,820	.0	.0	.0	342	10/25/2031..
30334W-AC-7	FRESB 2024-SB112 A7F - CMBS		12/01/2024	Paydown	XXX	1,402	1,402	1,410	.0	.0	(8)	.0	(8)	.0	1,402	.0	.0	.0	36	12/25/2030..
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD		12/13/2024	SUNRIDGE PARTNERS LLC	XXX	1,496,340	1,500,000	1,475,604	1,481,682	.0	3,745	.0	3,745	.0	1,485,427	.0	10,913	10,913	84,673	04/17/2028..
31428X-BP-0	FEDEX CORP		01/19/2024	SERVICES LLC	XXX	331,958	350,000	334,464	342,654	.0	98	.0	98	.0	342,752	.0	(10,794)	(10,794)	5,223	02/15/2028..
316773-DF-4	FIFTH THIRD BANCORP		07/16/2024	CITADEL SECURITIES LLC	XXX	528,590	570,000	493,449	495,362	.0	3,276	.0	3,276	.0	498,638	.0	29,951	29,951	17,991	04/25/2033..
318069-B*-1	FINNING INTERNATIONAL INC		04/03/2024	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	21,400	04/03/2024..
33834Y-AA-6	FIVE POINT OPERATING COMPANY LP		01/16/2024	Adjustment	XXX	694,590	800,000	636,000	692,514	.0	2,077	.0	2,077	.0	694,590	.0	.0	.0	149,681	11/15/2025..
341081-GP-6	FLORIDA POWER & LIGHT CO		03/25/2024	DSP MERRILL LYNCH LIMITED	XXX	336,569	340,000	339,861	339,870	.0	4	.0	4	.0	339,874	.0	(3,305)	(3,305)	5,766	05/15/2030..
34531N-AA-4	FORD 2020-REV1 A - ABS		05/09/2024	Unknown	XXX	97,336	100,000	99,230	99,847	.0	49	.0	49	.0	99,897	.0	(2,561)	(2,561)	839	08/15/2031..
345370-CS-7	FORD MOTOR CO		06/04/2024	SUS	XXX	1,210,589	1,425,000	1,158,465	1,170,153	.0	1,218	.0	1,218	.0	1,171,371	.0	39,218	39,218	31,529	12/08/2046..
345370-DA-5	FORD MOTOR CO		04/25/2024	Various	XXX	954,627	1,175,000	924,750	938,319	.0	6,180	.0	6,180	.0	944,498	.0	10,129	10,129	25,312	02/12/2032..
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		05/28/2024	Goldman Sachs	XXX	143,892	163,000	167,616	166,330	.0	(183)	.0	(183)	.0	166,147	.0	(22,256)	(22,256)	3,550	11/13/2030..
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		05/10/2024	ROYAL BANK OF CANADA	XXX	109,144	112,000	111,985	112,000	.0	.0	.0	.0	.0	112,000	.0	(2,856)	(2,856)	2,556	05/28/2027..
349553-D*-5	FORTIS INC		06/30/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	79,439	06/30/2024..
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRASTRUCTURE		01/19/2024	Cantor Fitzgerald	XXX	239,063	250,000	251,250	238,750	12,116	(11)	.0	12,106	.0	250,856	.0	(11,793)	(11,793)	3,132	05/01/2028..
35040V-AA-7	FFIN 242 A - ABS		12/15/2024	Paydown	XXX	208,285	208,285	208,250	.0	.0	35	.0	35	.0	208,285	.0	.0	.0	1,565	03/15/2050..
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS		12/26/2024	Paydown	XXX	87,741	.0	88,595	25,090	.0	(854)	.0	(854)	.0	87,741	.0	.0	.0	2,579	09/25/2042..
35671D-CE-3	FREEMPORT-MCMORAN INC		05/10/2024	CITIBANK	XXX	132,175	139,000	113,745	124,042	.0	1,147	.0	1,147	.0	125,189	.0	6,986	6,986	4,030	03/01/2028..
35671D-CG-8	FREEMPORT-MCMORAN INC		05/28/2024	TRADEWEB	XXX	137,226	143,000	143,000	137,459	5,541	.0	.0	5,541	.0	143,000	.0	(5,774)	(5,774)	5,179	08/01/2028..
36167H-AJ-9	GCAT 21NQM3 A2 - CMO/RMBS		12/01/2024	Paydown	XXX	136,580	136,580	136,578	.0	.0	3	.0	3	.0	136,580	.0	.0	.0	973	05/25/2066..
36245A-AD-8	GSAMP 2006-HE6 A4 - RMBS		08/26/2024	Paydown	XXX	61,540	61,540	38,924	57,268	.0	4,272	.0	4,272	.0	61,540	.0	.0	.0	776	08/25/2036..
36245A-AD-8	GSAMP 2006-HE6 A4 - RMBS		12/26/2024	Paydown	XXX	26,400	26,400	16,698	24,567	.0	1,833	.0	1,833	.0	26,400	.0	.0	.0	746	08/25/2036..
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS		12/12/2024	Paydown	XXX	1,800,000	1,800,000	1,917,211	1,822,569	.0	(22,569)	.0	(22,569)	.0	1,800,000	.0	.0	.0	51,460	02/12/2048..
36258W-AH-5	GSMS 20PJ3 A8 - CMO/RMBS		12/01/2024	Paydown	XXX	76,353	76,353	78,481	77,721	.0	(1,368)	.0	(1,368)	.0	76,353	.0	.0	.0	1,559	10/25/2050..
36264B-AA-8	GPMT 21FL3 A - CMBS	C	08/16/2024	Paydown	XXX	420,622	420,622	420,622	420,614	.0	7	.0	7	.0	420,622	.0	.0	.0	18,004	07/18/2035..
36264F-AB-7	HALEON US CAPITAL LLC		04/16/2024	KEYBANC CAPITAL MARKETS INC	XXX	567,648	600,000	598,686	599,127	.0	76	.0	76	.0	599,203	.0	(31,555)	(31,555)	11,475	03/24/2027..
36264F-AL-5	HALEON US CAPITAL LLC		01/19/2024	US BANCORP INVESTMENTS INC	XXX	276,200	295,000	292,855	293,358	.0	17	.0	17	.0	293,375	.0	(17,175)	(17,175)	3,291	03/24/2029..
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		02/26/2024	Various	XXX	728,159	700,000	699,986	699,997	.0	.0	.0	.0	.0	699,997	.0	28,162	28,162	15,432	03/15/2030..
36321J-AC-8	GALXY XXVIII A1 - CDO	C	10/15/2024	Paydown	XXX	279,510	279,510	279,342	279,331	.0	179	.0	179	.0	279,510	.0	.0	.0	12,690	07/15/2031..
36361U-AL-4	GALL 2017-1 A1R - CDO		10/15/2024	Paydown	XXX	115,977	115,977	115,885	115,906	.0	71	.0	71	.0	115,977	.0	.0	.0	4,476	07/15/2031..
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		12/01/2024	Paydown	XXX	287	287	287	.0	.0	.0	.0	.0	.0	287	.0	.0	.0	5	07/25/2056..
364760-AQ-1	GAP INC		09/04/2024	Morgan Stanley	XXX	65,250	75,000	74,000	61,313	12,881	61	.0	12,942	.0	74,254	.0	(9,004)	(9,004)	2,696	10/01/2031..
36485M-AK-5	GARDA WORLD SECURITY CORP		01/31/2024	CITIBANK	XXX	124,740	132,000	130,954	126,225	5,235	14	.0	5,249	.0	131,474	.0	(6,734)	(6,734)	2,832	02/15/2027..
366651-AE-7	GARTNER INC		10/18/2024	Morgan Stanley	XXX	64,343	69,000	69,000	60,806	8,194	.0	.0	8,194	.0	69,000	.0	(4,658)	(4,658)	2,731	10/01/2030..
366651-AJ-2	GARTNER INC		10/18/2024	Morgan Stanley	XXX	27,478	29,000	29,000	26,173	2,828	.0	.0	2,828	.0	29,000	.0	(1,523)	(1,523)	894	06/15/2029..
37148J-AA-1	GART 6 A1R - CDO	C	10/08/2024	Paydown	XXX	750,000	750,000	745,500	745,637	.0	4,363	.0	4,363	.0	750,000	.0	.0	.0	49,708	01/22/2035..
37255J-AA-0	GENTING NEW YORK LLC		09/18/2024	Not Available	XXX	424,773	450,000	401,625	415,329	.0	11,403	.0	11,403	.0	426,733	.0	(1,960)	(1,960)	39,000	02/15/2026..
375415-AE-6	GILBT 1 C - CDO	C	08/14/2024	Paydown	XXX	250,000	250,000	250,150	250,066	.0	(66)	.0	(66)	.0	250,000	.0	.0	.0	15,893	10/15/2030..
375558-BZ-5	GILEAD SCIENCES INC		10/09/2024	Various	XXX	855,974	840,000	838,639	838,698	.0	40	.0	40	.0	838,738	.0	17,236	17,236	23,436	10/15/2033..
377320-AA-4	GLATFELTER CORP		02/07/2024	Goldman Sachs	XXX	124,648	146,000	100,740	100,740	.0	590	.0	590	.0	101,330	.0	23,318	23,318	1,618	11/15/2029..
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEMENT LLC		09/25/2024	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	23,833	12/01/2033..
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO		12/17/2024	Various	XXX	49,404	51,000	51,000	43,860	7,140	.0	.0	7,140	.0	51,000	.0	(1,596)	(1,596)	2,816	10/15/2051..

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO.		12/17/2024	Various	XXX	44,218	42,000	42,000	0	0	0	0	0	0	42,000	0	2,218	2,218	1,734	10/15/2054
38021M-AA-4	GOAT HOLDCO LLC		12/16/2024	Various	XXX	50,113	50,000	50,000	0	0	0	0	0	0	50,000	0	113	113	0	02/01/2032
380355-AF-4	GOEASY LTD.		10/28/2024	Adjustment	XXX	199,162	200,000	200,000	191,750	8,250	0	0	8,250	0	200,000	0	(838)	(838)	8,823	05/01/2026
380355-AJ-6	GOEASY LTD.		07/18/2024	MITSUBISHI UFJ SEC.	XXX	51,500	50,000	49,875	0	0	5	0	5	0	49,880	0	1,620	1,620	1,546	07/01/2029
38119H-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE, INC.		02/12/2024	Call @ 100.00	XXX	162,068	162,068	162,068	162,068	0	0	0	0	0	162,068	0	0	0	5,306	08/10/2031
38141G-WB-6	GOLDMAN SACHS GROUP INC.		04/30/2024	FENNER & SMITH INC.	XXX	768,128	800,000	856,352	820,317	0	(3,191)	0	(3,191)	0	817,126	0	(48,998)	(48,998)	23,528	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC.		02/26/2024	BlackrockAssetManagement	XXX	1,675,367	1,700,000	1,617,463	1,677,205	0	2,026	0	2,026	0	1,679,231	0	(3,864)	(3,864)	23,022	09/29/2025
38141G-WZ-3	GOLDMAN SACHS GROUP INC.		07/30/2024	CitiGroup	XXX	248,135	255,000	255,000	255,000	0	0	0	0	0	255,000	0	(6,865)	(6,865)	8,076	05/01/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC.		02/26/2024	BARCLAYS CAPITAL INC.	XXX	1,291,752	1,320,000	1,319,525	1,319,894	0	13	0	13	0	1,319,907	0	(28,155)	(28,155)	18,865	04/01/2025
38145G-AH-3	GOLDMAN SACHS GROUP INC.		11/27/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	976,680	1,000,000	935,690	938,634	0	18,326	0	18,326	0	956,960	0	19,720	19,720	36,264	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC.		02/14/2024	BARCLAYS CAPITAL INC.	XXX	368,726	375,000	360,064	372,193	0	327	0	327	0	372,520	0	(3,794)	(3,794)	7,401	01/23/2025
38237B-AA-8	GOOD 2024-1 A - ABS.		12/20/2024	Paydown	XXX	16,666	16,666	16,661	0	0	5	0	5	0	16,666	0	0	0	260	06/20/2057
38237C-AA-6	GOOD 2023-3 A - ABS.		12/20/2024	Paydown	XXX	64,533	64,533	64,268	64,268	0	265	0	265	0	64,533	0	0	0	2,378	07/20/2055
38237G-AA-7	GOOD 2021-4 A - ABS.		12/20/2024	Paydown	XXX	223,281	223,281	235,749	223,100	0	182	0	182	0	223,281	0	0	0	2,316	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS.		12/20/2024	Paydown	XXX	29,973	29,973	29,968	29,973	0	0	0	0	0	29,973	0	0	0	370	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS.		12/20/2024	Paydown	XXX	29,218	29,218	29,211	29,218	0	0	0	0	0	29,218	0	0	0	424	01/20/2049
38237K-AA-8	GOOD 2022-2 A - ABS.		12/20/2024	Paydown	XXX	24,388	24,388	24,064	24,073	0	315	0	315	0	24,388	0	0	0	536	04/20/2049
38237T-AA-9	GOOD 2022-3 A - ABS.		12/20/2024	Paydown	XXX	20,638	20,638	20,629	20,629	0	9	0	9	0	20,638	0	0	0	559	07/20/2049
382550-BH-3	GOODYEAR TIRE & RUBBER CO.		07/24/2024	Call @ 100.00	XXX	42,000	42,000	42,546	0	(546)	0	(546)	0	42,000	0	0	0	276	05/31/2025	
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC		08/15/2024	Maturity @ 100.00	XXX	189,000	189,000	183,193	186,638	547	1,815	0	2,363	0	189,000	0	0	0	7,796	08/15/2024
389284-AA-8	GRAY TELEVISION INC.		08/20/2024	Various	XXX	160,437	165,000	180,915	155,925	13,047	(818)	0	12,228	0	168,153	0	(7,716)	(7,716)	4,733	05/15/2027
389286-AA-3	GRAY ESCROW I I INC.		01/23/2024	WELLS FARGO SECURITIES LLC	XXX	40,678	53,000	53,000	40,015	12,985	0	0	12,985	0	53,000	0	(12,323)	(12,323)	554	11/15/2031
389375-AJ-5	GRAY TELEVISION INC.		05/24/2024	Various	XXX	467,000	475,000	465,969	453,583	7,385	1,451	0	8,836	0	462,419	0	4,581	4,581	31,005	07/15/2026
389375-AL-0	GRAY TELEVISION INC.		01/23/2024	CITIBANK	XXX	107,100	140,000	140,303	105,700	34,520	(2)	0	34,518	0	140,218	0	(33,118)	(33,118)	1,847	10/15/2030
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	C	10/09/2024	LIMITED	XXX	648,825	615,000	615,000	615,000	0	0	0	0	0	615,000	0	33,825	33,825	45,263	02/23/2042
39729R-AB-4	GRNPK 1 A2 - CDO		10/15/2024	Paydown	XXX	568,553	568,553	569,235	568,797	0	(245)	0	(245)	0	568,553	0	0	0	20,822	04/15/2031
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC		11/20/2024	GOLDMAN	XXX	106,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	6,000	6,000	9,688	09/01/2030
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	09/16/2024	Paydown	XXX	203,606	203,606	203,606	203,606	0	0	0	0	0	203,606	0	0	0	7,472	09/15/2037
39862E-AC-8	GRIPP 1 C - CDO	C	09/24/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	74,626	01/22/2030
402563-AA-8	RRAMX 1 A1 - CDO	C	03/06/2024	Paydown	XXX	415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	11,454	04/15/2033
404030-AJ-7	H&E EQUIPMENT SERVICES INC.		11/14/2024	UBS	XXX	300,238	325,000	324,406	294,531	30,057	66	0	30,124	0	324,655	0	(24,417)	(24,417)	11,544	12/15/2028
40468@-AA-7	HA ECON 101 TRUST		07/11/2024	Various	XXX	187,288	187,288	187,288	187,288	0	0	0	0	0	187,288	0	0	0	3,140	05/11/2043
40481@-AA-0	HA FEDERAL FUNDING X TRUST		03/07/2024	Call @ 100.00	XXX	124,134	124,134	124,134	124,134	0	0	0	0	0	124,134	0	0	0	3,838	03/07/2043
41810@-AA-0	HASI CUMBERLAND TRUST		12/05/2024	Redemption @ 100.00	XXX	142,292	142,292	142,292	142,292	0	0	0	0	0	142,292	0	0	0	3,964	02/05/2030
418751-AB-9	HAT HOLDINGS I LLC		07/05/2024	Call @ 100.00	XXX	78,000	78,000	78,000	77,610	390	0	0	390	0	78,000	0	0	0	3,367	04/15/2025
418751-AE-3	HAT HOLDINGS I LLC		12/16/2024	ROYAL BANK OF CANADA	XXX	232,368	240,000	240,000	225,000	15,000	0	0	15,000	0	240,000	0	(7,632)	(7,632)	8,145	06/15/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD.		04/16/2024	Various	XXX	112,313	120,000	125,140	112,800	7,281	(130)	0	7,151	0	119,951	0	(7,639)	(7,639)	3,196	01/20/2026
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC.		05/22/2024	STIEGL NICOLAUS & COMPANY	XXX	187,688	210,000	209,750	191,625	18,220	13	0	18,232	0	209,858	0	(22,170)	(22,170)	5,477	05/01/2028
42704L-AA-2	HERC HOLDINGS INC.		05/28/2024	Goldman Sachs	XXX	54,600	56,000	56,015	55,160	847	(1)	0	846	0	56,006	0	(1,406)	(1,406)	2,686	07/15/2027
42704R-AA-9	HERA 2021-FL1 A - CMBS		12/18/2024	Paydown	XXX	751,866	751,866	751,866	751,866	0	0	0	0	0	751,866	0	0	0	34,888	02/19/2038
42806M-AA-7	HERTZ 2021-1 A - ABS.		01/11/2024	MITSUBISHI UFJ SEC.	XXX	193,453	200,000	199,968	199,991	0	0	0	0	0	199,992	0	(6,538)	(6,538)	141	12/26/2025
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		10/29/2024	SCO CORP.	XXX	13,090	14,000	14,000	12,828	1,173	0	0	1,173	0	14,000	0	(910)	(910)	719	02/15/2030
431318-AS-3	HILCORP ENERGY I LP		05/23/2024	SUS	XXX	69,038	70,000	36,663	45,736	0	1,376	0	1,376	0	47,112	0	21,926	21,926	2,516	11/01/2028
431318-AY-0	HILCORP ENERGY I LP		03/26/2024	Merrill Lynch	XXX	14,625	15,000	15,000	14,513	488	0	0	488	0	15,000	0	(375)	(375)	408	04/15/2030
431318-BC-7	HILCORP ENERGY I LP		04/05/2024	WELLS FARGO SECURITIES LLC	XXX	21,750	20,000	20,000	20,000	0	0	0	0	0	20,000	0	1,750	1,750	703	11/01/2033
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC.		09/05/2024	Merrill Lynch	XXX	23,219	25,000	25,488	22,875	2,492	(30)	0	2,462	0	25,337	0	(2,118)	(2,118)	847	05/01/2031
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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	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
										11	12	13	14	15						
										Unrealized Valuation Increase/ (Decrease)	Current Year's (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.						
44974A-BC-0.	IMTT 2017-APTS DFX - CMBS.		06/17/2024.	Paydown.	XXX.	900,000	900,000	877,860	897,045	0	2,955	0	2,955	0	900,000	0	0	0	15,997	06/15/2034.
45167R-AH-7.	IDEX CORP.		03/20/2024.	CitiGroup.	XXX.	63,119	75,000	74,907	74,929	0	2	0	2	0	74,931	0	(11,813)	(11,813)	530	06/15/2031.
45174H-BC-0.	IHEARTCOMMUNICATIONS INC.		12/18/2024.	Redemption @ 100.00.	XXX.	20,350	20,350	18,290	17,953	2,040	358	0	2,397	0	20,350	0	0	0	1,798	05/01/2026.
45344L-AD-5.	CRESCENT ENERGY FINANCE LLC.		05/17/2024.	Merrill Lynch.	XXX.	61,050	60,000	60,000	60,000	0	0	0	0	0	60,000	0	1,050	1,050	699	04/01/2032.
45344L-AE-3.	CRESCENT ENERGY FINANCE LLC.		10/04/2024.	WELLS FARGO SECURITIES LLC.	XXX.	40,100	40,000	40,000	40,000	0	0	0	0	0	40,000	0	100	100	926	01/15/2033.
45827M-AA-5.	INTELLIGENT PACKAGING FINCO INC LTD.		06/18/2024.	UBS.	XXX.	155,644	160,000	152,625	145,397	7,853	243	0	8,097	0	153,494	0	2,150	2,150	7,208	09/15/2028.
45866F-AV-6.	INTERCONTINENTAL EXCHANGE INC.		03/18/2024.	Various.	XXX.	880,755	905,000	904,041	904,257	0	20	0	20	0	904,277	0	(23,522)	(23,522)	8,322	06/15/2029.
458ESC-AB-6.	ESC CB144A INTELSAT JA.		03/01/2024.	Adjustment.	XXX.	0	139,000	139,000	139,000	0	0	0	0	0	139,000	0	(139,000)	(139,000)	0	10/15/2054.
460690-BP-4.	INTERPUBLIC GROUP OF COMPANIES INC.		01/19/2024.	BARCLAYS CAPITAL INC.	XXX.	245,875	250,000	262,175	256,529	(80)	0	0	(80)	0	256,449	0	(10,574)	(10,574)	3,617	10/01/2028.
461127-D#-6.	INTERTEK FINANCE PLC.	C.	07/02/2024.	Maturity @ 100.00.	XXX.	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,600	07/02/2024.
46567T-AB-0.	ITHACA ENERGY (NORTH SEA) PLC.	C.	10/22/2024.	Call @ 102.25.	XXX.	331,290	324,000	324,000	317,115	6,885	7,290	0	14,175	0	331,290	0	0	0	37,017	07/15/2026.
46590R-AD-1.	JPMCC 2016-JP3 A4 - CMBS.		11/01/2024.	Paydown.	XXX.	65,808	65,808	60,112	64,214	0	1,594	0	1,594	0	65,808	0	0	0	1,584	08/17/2049.
46591L-AC-5.	JPMMT 19INV3 A3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	30,802	30,802	31,572	31,166	0	0	0	(363)	0	30,802	0	0	0	676	05/25/2050.
46591L-BF-7.	JPMMT 19INV3 A13 - CMO/RMBS.		12/25/2024.	Paydown.	XXX.	48,379	48,379	49,558	47,537	0	842	0	842	0	48,379	0	0	0	1,062	05/25/2050.
46591V-AC-3.	JPMMT 2020-INV1 A3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	1,029	1,029	1,029	1,029	0	0	0	0	0	1,029	0	0	0	18	08/25/2050.
46625H-QW-3.	JPMORGAN CHASE & CO.		09/11/2024.	BARCLAY INVESTMENTS, INC.	XXX.	967,485	980,000	923,777	961,091	0	5,667	0	5,667	0	966,758	0	727	727	30,633	04/01/2026.
466304-AL-6.	JPMCC 2022-CGSS D - CMBS.		05/15/2024.	Paydown.	XXX.	475,421	475,421	474,233	473,335	0	2,086	0	2,086	0	475,421	0	0	0	19,979	12/15/2036.
46644Y-AU-4.	JPMBB 2015-C31 A3 - CMBS.		12/01/2024.	Paydown.	XXX.	15,301	15,301	15,364	15,299	0	2	0	2	0	15,301	0	0	0	582	08/17/2048.
46645G-AZ-1.	JPMMT 156 B2 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	7,659	7,659	7,659	7,650	0	9	0	9	0	7,659	0	0	0	149	10/25/2045.
46647P-BJ-4.	JPMORGAN CHASE & CO.		08/22/2024.	CitiGroup.	XXX.	983,080	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(6,920)	(6,920)	40,650	03/24/2031.
46647P-CU-8.	JPMORGAN CHASE & CO.		01/26/2024.	BARCLAYS CAPITAL INC. JANE STREET EXECUTION	XXX.	430,381	505,000	503,968	503,836	0	(6)	0	(6)	0	503,831	0	(73,450)	(73,450)	7,689	01/25/2033.
46647P-DA-1.	JPMORGAN CHASE & CO.		09/18/2024.	SERVICES LLC.	XXX.	525,945	525,000	525,000	525,000	0	0	0	0	0	525,000	0	945	945	20,363	04/26/2028.
46647P-DG-8.	JPMORGAN CHASE & CO.		11/27/2024.	Barclays Bank.	XXX.	1,400,742	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	742	742	91,307	07/25/2028.
46648C-AL-8.	JPMMT 2017-1 A11 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	2,263	2,263	2,263	2,367	0	(103)	0	(103)	0	2,263	0	0	0	41	01/25/2047.
46648H-BA-0.	JPMMT 2017-2 B3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	152,801	152,801	157,767	156,692	0	(3,892)	0	(3,892)	0	152,801	0	0	0	3,105	05/28/2047.
46649C-BH-5.	JPMMT 2018-4 B4 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	102,092	102,092	104,389	103,758	0	(1,665)	0	(1,665)	0	102,092	0	0	0	2,054	10/26/2048.
46649Y-AC-9.	JPMMT 189 A3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	231	231	231	230	0	0	0	0	0	231	0	0	0	6	02/25/2049.
46651N-AA-2.	JOLAR 2019-1 A - ABS.	C.	12/15/2024.	Paydown.	XXX.	71,500	71,500	71,500	71,500	0	0	0	0	0	71,500	0	0	0	1,537	04/15/2044.
466510-AA-5.	JPMCC 2019-FL12 A - CMBS.		09/15/2024.	Paydown.	XXX.	44,231	44,231	44,231	44,233	0	(2)	0	(2)	0	44,231	0	0	0	0	12/15/2031.
46651Y-BV-1.	JPMMT 199 B3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	68,176	68,176	70,818	67,492	0	684	0	684	0	68,176	0	0	0	1,550	03/25/2050.
46652F-AC-4.	JPMMT 2020-4 A3 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	518	518	518	518	0	0	0	0	0	518	0	0	0	7	11/25/2050.
46652F-BK-5.	JPMMT 2020-4 A13 - CMO/RMBS.		12/25/2024.	Paydown.	XXX.	259	259	259	251	0	8	0	8	0	259	0	0	0	4	11/25/2050.
46653J-BK-6.	JPMMT 2020-5 A13 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	832	832	832	832	0	0	0	0	0	832	0	0	0	14	12/26/2050.
46653J-BM-2.	JPMMT 2020-5 A15 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	832	832	832	806	0	25	0	25	0	832	0	0	0	12	12/26/2050.
46656N-AA-7.	JPMMT 23DSC1 A1 - CMO/RMBS.		12/25/2024.	Paydown.	XXX.	76,437	76,437	71,392	71,407	0	5,030	0	5,030	0	76,437	0	0	0	2,091	07/25/2063.
469815-AL-8.	JACOBS ENTERTAINMENT INC.		08/16/2024.	SUS.	XXX.	46,313	50,000	45,000	45,554	0	425	0	425	0	45,979	0	334	334	3,413	02/15/2029.
47048R-AE-5.	JTWN 16 B - CDO.	C.	12/24/2024.	Paydown.	XXX.	1,000,000	1,000,000	999,850	999,988	0	12	0	12	0	1,000,000	0	0	0	83,671	07/25/2034.
47214B-AA-6.	JBS USA HOLDING LUX SARL.	C.	06/18/2024.	Not Available.	XXX.	45,135	44,000	43,942	43,943	0	2	0	2	0	43,944	0	1,190	1,190	2,302	03/15/2034.
47216F-AA-5.	JAZZ SECURITIES DAC.	C.	11/08/2024.	Cantor Fitzgerald.	XXX.	191,500	200,000	199,375	185,500	14,209	16	0	14,224	0	199,724	0	(8,224)	(8,224)	11,594	01/15/2029.
47232M-AF-9.	JEFFERIES FINANCE LLC.		10/03/2024.	Various.	XXX.	692,750	750,000	748,995	669,970	79,150	249	0	79,398	0	749,368	0	(56,618)	(56,618)	31,833	08/15/2028.
48121Q-AD-3.	JETRO HOLDINGS, LLC.		03/27/2024.	Maturity @ 100.00.	XXX.	142,000	142,000	142,000	142,001	0	(1)	0	(1)	0	142,000	0	0	0	2,932	03/27/2024.
48128Y-AX-9.	JPMCC 2019-COR4 ASB - CMBS.		12/01/2024.	Paydown.	XXX.	201,086	201,086	207,119	203,527	0	(2,441)	0	(2,441)	0	201,086	0	0	0	4,636	03/12/2052.
48275E-AA-4.	KREF 2022-FL3 A - CMBS.	C.	10/22/2024.	Paydown.	XXX.	29,219	29,219	29,219	29,219	0	0	0	0	0	29,219	0	0	0	1,686	02/22/2039.
48661W-AQ-1.	RAD III DR - CDO.		07/09/2024.	Paydown.	XXX.	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	15,497	04/15/2032.
48661Y-AC-8.	RAD 4 C - CDO.	C.	04/25/2024.																	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Temporary 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	
50203T-AA-4	LFS TOPCO LLC	10/31/2024	Various	XXX	418,094	450,000	438,563	411,035	29,257	2,279	0	31,536	0	442,571	0	(24,477)	(24,477)	21,289	10/15/2026	
50212Y-AC-8	LPL HOLDINGS INC	05/08/2024	Goldman Sachs	XXX	110,224	115,000	119,425	116,159	0	(471)	0	(471)	0	115,688	0	(5,465)	(5,465)	2,586	11/15/2027	
50212Y-AD-6	LPL HOLDINGS INC	05/07/2024	Various	XXX	634,111	691,000	676,378	679,035	0	523	0	523	0	679,559	0	(45,448)	(45,448)	16,077	03/15/2029	
50212Y-AF-1	LPL HOLDINGS INC	02/09/2024	SUS	XXX	273,000	300,000	303,660	302,824	0	(39)	0	(39)	0	302,785	0	(29,785)	(29,785)	3,208	05/15/2031	
50543L-AA-0	LAFI 2016 A1 - ABS	12/15/2024	Paydown	XXX	112,643	112,643	95,653	96,204	0	16,439	0	16,439	0	112,643	0	0	0	2,606	01/15/2042	
516806-AG-1	VITAL ENERGY INC	04/29/2024	Various	XXX	194,913	189,000	191,300	191,227	0	3,685	0	3,685	0	194,913	0	0	0	18,214	01/15/2028	
521088-AC-8	LD HOLDINGS GROUP LLC	08/19/2024	Various	XXX	40,375	50,000	22,500	24,806	0	1,776	0	1,776	0	26,582	0	13,793	13,793	2,305	04/01/2028	
527298-BN-2	LEVEL 3 FINANCING INC	03/22/2024	Adjustment	XXX	73,150	110,000	66,550	66,550	0	1,878	0	1,878	0	68,428	0	4,722	4,722	2,643	09/15/2027	
527298-BP-7	LEVEL 3 FINANCING INC	03/22/2024	Adjustment	XXX	253,750	250,000	207,748	215,639	0	2,117	0	2,117	0	217,757	0	35,993	35,993	4,746	03/01/2027	
527298-BR-3	LEVEL 3 FINANCING INC	11/13/2024	Call @ 89.00	XXX	683,040	961,000	475,695	475,695	0	132,995	0	132,995	0	608,690	0	74,350	74,350	38,569	07/01/2028	
53219L-AS-8	LIFEPOINT HEALTH INC	07/26/2024	Merrill Lynch	XXX	48,188	50,000	50,000	46,125	3,875	0	0	3,875	0	50,000	0	(1,813)	(1,813)	2,090	02/15/2027	
539439-AM-1	LLOYDS BANKING GROUP PLC	05/01/2024	GOLDMAN SACHS INTL	XXX	780,960	800,000	836,986	809,600	0	(1,600)	0	(1,600)	0	808,000	0	(27,040)	(27,040)	14,459	12/10/2025	
53944Y-AL-7	LLOYDS BANKING GROUP PLC	04/17/2024	WELLS FARGO SECURITIES LLC	XXX	199,004	200,000	201,334	200,174	0	(100)	0	(100)	0	200,074	0	(1,070)	(1,070)	6,020	07/09/2025	
53946P-AA-8	LINC 22CRE7 A - CMBS	12/17/2024	Paydown	XXX	201,462	201,462	200,967	201,147	0	315	0	315	0	201,462	0	0	0	11,837	01/19/2037	
539830-BR-9	LOCKHEED MARTIN CORP	01/19/2024	BARCLAYS CAPITAL INC	XXX	142,079	150,000	149,868	149,882	0	1	0	1	0	149,883	0	(7,804)	(7,804)	618	06/15/2032	
548661-EH-6	LOWE'S COMPANIES INC	03/20/2024	CitiGroup	XXX	177,709	195,000	194,967	194,973	0	1	0	1	0	194,974	0	(17,264)	(17,264)	3,473	04/01/2032	
55037A-AA-6	AKER BP ASA	09/30/2024	Call @ 96.32	XXX	1,182,822	1,228,000	1,101,322	1,127,584	0	55,238	0	55,238	0	1,182,822	0	0	0	29,813	07/15/2026	
552704-AE-8	MEG ENERGY CORP	09/24/2024	Call @ 101.78	XXX	330,788	325,000	331,424	324,687	974	5,127	0	6,101	0	330,788	0	0	0	19,915	02/01/2027	
552751-AA-7	MFRA 20NOM2 A1 - CMO/RMBS	12/01/2024	Paydown	XXX	155,341	155,341	155,339	155,333	0	8	0	8	0	155,341	0	0	0	1,223	04/27/2065	
55282M-AJ-3	MAD 2017-33OM D - CMBS	08/16/2024	Paydown	XXX	645,000	645,000	651,449	644,836	0	164	0	164	0	645,000	0	0	0	17,380	08/17/2034	
55282X-AA-8	MF1 2021-FL5 A - CMBS	12/17/2024	Paydown	XXX	187,776	187,776	187,776	188,306	0	(530)	0	(530)	0	187,776	0	0	0	10,038	07/17/2036	
55284P-AC-9	MFRA 2022-NOM1 A1 - CMO/RMBS	12/01/2024	Paydown	XXX	211,874	211,874	211,874	212,368	0	(493)	0	(493)	0	211,874	0	0	0	4,196	12/27/2066	
55286P-AA-1	MCR 2024-HTL A - CMBS	11/15/2024	Paydown	XXX	155,446	155,446	155,058	0	389	0	0	389	0	155,446	0	0	0	5,142	12/31/2049	
552953-CE-9	MGM RESORTS INTERNATIONAL	10/02/2024	Call @ 100.61	XXX	293,772	292,000	294,089	288,956	2,513	2,304	0	4,817	0	293,772	0	0	0	13,432	06/15/2025	
55317A-AA-7	MKS 171R AR - CDO	07/22/2024	Paydown	XXX	1,251,984	1,251,984	1,251,984	1,251,984	0	0	0	0	0	1,251,984	0	0	0	53,379	07/20/2030	
55336V-AJ-9	MPLX LP	02/14/2024	BARCLAYS CAPITAL INC	XXX	372,461	375,000	383,865	376,834	0	(192)	0	(192)	0	376,642	0	(4,181)	(4,181)	3,809	06/01/2025	
55337P-AA-0	MIWD HOLDCO II LLC	12/05/2024	Various	XXX	75,000	75,000	75,000	66,000	9,000	0	0	9,000	0	75,000	0	(3,969)	(3,969)	4,601	02/01/2030	
55342U-AH-7	MPT OPERATING PARTNERSHIP LP	05/30/2024	Various	XXX	206,250	250,000	210,625	205,000	11,999	2,628	0	14,627	0	219,627	0	(13,377)	(13,377)	7,108	10/15/2027	
55354G-AK-6	MSCI INC	09/19/2024	CITIBANK	XXX	264,581	282,000	284,115	255,210	28,306	(147)	0	28,160	0	283,370	0	(18,789)	(18,789)	10,762	09/01/2030	
55609N-AB-4	MACQUARIE AIRFINANCE HOLDINGS LTD	11/21/2024	SEA	XXX	447,844	425,000	433,042	432,639	448	71	0	519	0	433,158	0	14,685	14,685	40,670	03/30/2029	
55760L-AA-5	MADISON IAQ LLC	06/07/2024	WELLS FARGO SECURITIES LLC	XXX	110,330	118,000	115,658	107,016	8,954	174	0	9,128	0	116,144	0	(5,814)	(5,814)	4,597	06/30/2028	
55818M-BA-4	MDPK XIII AR2 - CDO	05/22/2024	Paydown	XXX	221,890	221,890	221,495	221,500	0	390	0	390	0	221,890	0	0	0	7,236	04/19/2030	
55818Y-BJ-9	MDPK XVII DR - CDO	12/09/2024	Paydown	XXX	1,500,000	1,500,000	1,368,750	1,391,844	0	108,156	0	108,156	0	1,500,000	0	0	0	155,719	07/22/2030	
55819G-AQ-2	MDPK XXXIV BR - CDO	09/12/2024	Paydown	XXX	3,000,000	3,000,000	2,877,000	2,903,130	0	96,870	0	96,870	0	3,000,000	0	0	0	195,015	04/26/2032	
55820B-AJ-6	MDPK XLV AR - CDO	12/17/2024	Paydown	XXX	2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	0	0	232,048	07/17/2034	
55820C-AN-5	MDPK XXIX AR - CDO	10/18/2024	Paydown	XXX	65,158	65,158	65,224	0	(65)	0	0	(65)	0	65,158	0	0	0	1,076	10/18/2030	
55821C-AA-2	ATRM 40R AR2 - CDO	11/28/2024	Paydown	XXX	517,499	517,499	517,499	517,499	0	0	0	0	0	517,499	0	0	0	25,355	05/28/2030	
55821T-AA-5	MDPK XXX A - CDO	06/11/2024	Various	XXX	465,435	465,159	463,448	463,475	0	644	0	644	0	464,119	0	1,316	1,316	18,178	04/16/2029	
55822E-AA-7	MDPK 59 A - CDO	05/30/2024	Paydown	XXX	750,000	750,000	749,345	749,381	0	619	0	619	0	750,000	0	0	0	31,616	01/18/2034	
55903V-BA-0	WARNERMEDIA HOLDINGS INC	09/26/2024	RBC CAPITAL MARKETS, LLC	XXX	1,063,656	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(36,344)	(36,344)	42,682	03/15/2027	
55903V-BC-6	WARNERMEDIA HOLDINGS INC	10/30/2024	SUS	XXX	586,243	670,000	582,264	0	0	2,276	0	2,276	0	584,540	0	1,704	1,704	17,998	03/15/2032	
55903V-BG-7	WARNERMEDIA HOLDINGS INC	04/16/2024	SERVICES LLC	XXX	900,369	900,000	900,000	900,000	0	0	0	0	0	900,000	0	369	369	34,144	03/15/2026	
56564R-AA-8	MAPSL 2018-1 A - ABS	12/15/2024	Paydown	XXX	194,625	194,625	194,618	194,623	0	3	0	3	0	194,625	0	0	0	1,388	05/15/2043	
56577P-AL-3	MCLO 9R A1R - CDO	03/13/2024	Various	XXX																

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Temporary (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
59001A-BA-9	MERITAGE HOMES CORP.		02/28/2024	Various	XXX	90,638	92,000	85,528	88,893	.0	135	.0	135	.0	89,028	.0	1,610	1,610	1,113	06/06/2027
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2024	Paydown	XXX	56,556	56,556	33,330	34,394	5,005	17,157	.0	22,162	.0	56,556	.0	.0	.0	1,447	10/15/2042
59319B-AA-5	MFRA 2023-INV2 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	99,087	99,087	98,854	98,856	.0	231	.0	231	.0	99,087	.0	.0	.0	4,024	10/25/2058
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		08/26/2024	Various	XXX	365,188	370,000	376,568	357,050	16,029	(2,853)	.0	13,177	.0	370,227	.0	(5,039)	(5,039)	19,390	08/15/2027
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	107,647	107,647	108,325	107,793	.0	(146)	.0	(146)	.0	107,647	.0	.0	.0	1,490	08/25/2059
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC.		12/05/2024	Various	XXX	89,413	88,000	88,000	.0	.0	.0	.0	.0	.0	88,000	.0	1,413	1,413	2,536	04/01/2032
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC.	C	12/13/2024	Barclays Bank	XXX	1,868,820	2,000,000	1,807,818	1,825,311	.0	26,820	.0	26,820	.0	1,852,131	.0	16,689	16,689	90,170	07/18/2029
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC.	C	09/18/2024	Deutsche Bank	XXX	204,104	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	4,104	4,104	11,678	07/20/2028
60855R-AJ-9	MOLINA HEALTHCARE INC.		11/07/2024	Various	XXX	201,241	211,000	213,110	198,868	13,673	(695)	.0	12,978	.0	211,845	.0	(10,604)	(10,604)	8,277	06/15/2028
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS		12/01/2024	Paydown	XXX	262,596	262,596	251,049	257,576	.0	5,020	.0	5,020	.0	262,596	.0	.0	.0	7,802	04/17/2048
61690Y-BS-0	MSC 2016-BNK2 ASB - CMBS		12/01/2024	Paydown	XXX	286,561	286,561	279,442	284,805	.0	1,756	.0	1,756	.0	286,561	.0	.0	.0	4,471	11/18/2049
61744C-YP-5	MSHEL 2006-2 A4 - RMBS		12/26/2024	Paydown	XXX	162,266	162,266	138,737	163,699	.0	(1,433)	.0	(1,433)	.0	162,266	.0	.0	.0	3,153	02/25/2036
61746B-DZ-6	MARKETAXESS CORPORATION		02/26/2024	MORGAN STANLEY	XXX	243,978	250,000	242,273	247,538	.0	181	.0	181	.0	247,719	.0	(3,742)	(3,742)	5,678	01/27/2026
61747Y-EM-3	MORGAN STANLEY		02/26/2024	Deutsche Bank	XXX	1,319,826	1,360,000	1,360,000	1,360,000	.0	.0	.0	.0	.0	1,360,000	.0	(40,174)	(40,174)	18,878	02/18/2026
61764P-BV-3	MSBAM 2014-C19 XA - CMBS		12/17/2024	Paydown	XXX	.0	.0	1,224,040	65,327	.0	(44,956)	20,371	(65,327)	.0	.0	.0	.0	.0	84,221	12/17/2047
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS		01/01/2024	Paydown	XXX	121,198	121,198	110,583	117,993	.0	3,204	.0	3,204	.0	121,198	.0	.0	.0	263	09/17/2049
61946K-AA-2	MSAIC 223 A - ABS		12/20/2024	Paydown	XXX	26,988	26,988	26,987	26,987	.0	.0	.0	.0	.0	26,988	.0	.0	.0	800	06/20/2053
61946Q-AA-9	MSAIC 2022-1 A - ABS		12/20/2024	Paydown	XXX	57,686	57,686	55,554	55,633	.0	2,053	.0	2,053	.0	57,686	.0	.0	.0	824	01/20/2053
61946U-AA-0	MSAIC 2022-2 A - ABS		12/20/2024	Paydown	XXX	22,047	22,047	21,823	21,836	.0	210	.0	210	.0	22,047	.0	.0	.0	531	01/21/2053
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC.		08/27/2024	Call @ 100.00	XXX	34,000	34,000	9,860	19,682	.0	14,318	.0	14,318	.0	34,000	.0	.0	.0	2,848	01/15/2026
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC.		08/27/2024	Call @ 102.62	XXX	108,783	106,000	52,130	65,194	.0	43,588	.0	43,588	.0	108,783	.0	.0	.0	8,719	05/15/2027
62482B-AB-8	MEDLINE BORROWER LP		10/29/2024	Various	XXX	101,000	107,000	78,645	82,042	.0	1,164	.0	1,164	.0	83,206	.0	17,794	17,794	3,416	10/01/2029
62853Q-BK-2	MYLAN INC.		12/18/2024	WELLS FARGO SECURITIES LLC	XXX	609,844	620,000	610,940	606,909	.0	2,537	.0	2,537	.0	609,446	.0	398	398	33,225	04/15/2028
62886E-AZ-1	NCR VOYIX CORP.		09/05/2024	Call @ 94.50	XXX	355,320	376,000	383,633	344,510	36,642	(25,832)	.0	10,810	.0	355,320	.0	.0	.0	30,965	10/01/2030
62886E-BA-5	NCR VOYIX CORP.		09/05/2024	Call @ 96.00	XXX	403,200	420,000	411,536	387,926	18,848	(3,574)	.0	15,274	.0	403,200	.0	.0	.0	14,948	04/15/2029
62886H-BL-4	NCL CORPORATION LTD.		04/25/2024	INC	XXX	26,000	25,000	24,906	24,923	.0	5	.0	5	.0	24,928	.0	1,072	1,072	1,559	02/01/2028
62927H-AG-1	NFL VENTURES, INC.		10/15/2024	Call @ 100.00	XXX	129,477	129,477	129,477	129,477	.0	.0	.0	.0	.0	129,477	.0	.0	.0	3,471	04/15/2032
62927H-AK-2	NFL VENTURES, INC.		10/15/2024	Call @ 100.00	XXX	102,823	102,823	102,823	102,823	.0	.0	.0	.0	.0	102,823	.0	.0	.0	2,191	04/15/2031
62927H-AP-1	NFL VENTURES, INC.		10/15/2024	Call @ 100.00	XXX	79,278	79,278	79,278	79,278	.0	.0	.0	.0	.0	79,278	.0	.0	.0	2,600	04/15/2045
629377-CC-4	NRG ENERGY INC.		10/31/2024	Call @ 100.00	XXX	230,000	230,000	244,950	230,288	1,095	(1,382)	.0	(288)	.0	230,000	.0	.0	.0	19,724	01/15/2027
629377-CQ-3	NRG ENERGY INC.		10/17/2024	PERSHING DIV OF DLJ SEC LINDING	XXX	40,370	44,000	44,000	38,720	5,280	.0	.0	5,280	.0	44,000	.0	(3,630)	(3,630)	1,745	02/15/2029
629377-CR-1	NRG ENERGY INC.		10/17/2024	JP Morgan	XXX	80,325	90,000	90,000	77,175	12,825	.0	.0	12,825	.0	90,000	.0	(9,675)	(9,675)	3,833	02/15/2031
629377-CS-9	NRG ENERGY INC.		10/17/2024	Jane Street	XXX	8,069	9,000	9,000	7,673	1,328	.0	.0	1,328	.0	9,000	.0	(931)	(931)	410	02/15/2032
629470-BB-3	NXP BV	C	09/18/2024	HEADLANDS TECH GLOBAL MARKETS	XXX	358,919	355,000	371,064	360,268	.0	(1,821)	.0	(1,821)	.0	358,448	.0	.0	.0	19,942	03/01/2026
62954H-BE-7	NXP BV	C	09/18/2024	Morgan Stanley	XXX	45,172	45,000	44,931	44,952	.0	.0	.0	.0	.0	44,962	.0	211	211	1,584	06/01/2027
629571-AA-8	NABORS INDUSTRIES LTD.	C	08/06/2024	Various	XXX	446,939	445,000	246,363	345,047	.0	58,282	.0	58,282	.0	403,328	.0	43,610	43,610	28,253	01/15/2026
631707-AL-0	NCC 171R 1AS - CDO	C	04/15/2024	Paydown	XXX	350,133	350,133	350,133	350,133	.0	.0	.0	.0	.0	350,133	.0	.0	.0	8,407	10/15/2029
63935B-AA-1	NAVSL 2020-H A - ABS		12/15/2024	Paydown	XXX	143,413	143,413	143,401	143,400	.0	13	.0	13	.0	143,413	.0	.0	.0	961	01/15/2069
63938C-AN-8	NAVIENT CORP.		09/20/2024	Morgan Stanley	XXX	331,500	300,000	305,913	279,729	.0	(511)	.0	(511)	.0	305,498	.0	26,002	26,002	37,285	07/25/2030
63941F-AB-2	NAVSL 2020-A A2A - ABS		12/15/2024	Paydown	XXX	16,468	16,468	16,467	16,474	.0	(5)	.0	(5)	.0	16,468	.0	.0	.0	211	11/15/2068
63941F-AC-0	NAVSL 2020-A A2B - ABS		12/16/2024	Paydown	XXX	13,724	13,724	13,724	13,686	.0	38	.0	38	.0	13,724	.0	.0	.0	460	11/15/2068
63941G-AB-0	NAVSL 2020-B A2 - ABS		12/15/2024	Paydown	XXX	55,199	55,199	55,176	55,206	.0	(7)	.0	(7)	.0	55,199	.0	.0	.0	627	01/15/2069
63941H-AA-0	NAVSL 2020-D A - ABS		12/15/2024	Paydown	XXX	26,991	26,991	25,221	6,350	.0	1									

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
64828F-CQ-3	NRZT 2018-4 A1S - CMO/RMBS		12/26/2024	Paydown	XXX	8,001	8,001	8,001	7,843	.0	158	.0	158	.0	8,001	.0	.0	.0	240	01/27/2048
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	117,219	117,219	119,103	117,895	.0	(676)	.0	(676)	.0	117,219	.0	.0	.0	1,811	11/25/2059
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	196,564	196,564	185,151	186,068	.0	10,496	.0	10,496	.0	196,564	.0	.0	.0	2,908	07/25/2059
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		12/01/2024	Paydown	XXX	65,686	65,686	67,556	67,656	.0	(1,970)	.0	(1,970)	.0	65,686	.0	.0	.0	1,328	10/27/2059
64831E-AB-6	NRZT 2021-NQM2R A2 - CMO/RMBS		12/01/2024	Paydown	XXX	78,619	78,619	78,619	78,613	.0	6	.0	6	.0	78,619	.0	.0	.0	581	10/25/2058
64831H-AM-5	NRZT 23NOM1 A1A - RMBS		12/01/2024	Paydown	XXX	258,937	258,937	258,934	258,944	.0	(7)	.0	(7)	.0	258,937	.0	.0	.0	10,421	01/25/2063
651639-AZ-9	NEWMONT CORPORATION NEXTERA ENERGY TRANSMISSION		08/28/2024	JP Morgan	XXX	250,435	285,000	278,070	279,183	.0	399	.0	399	.0	279,582	.0	(29,147)	(29,147)	8,316	07/15/2032
65341@-AA-7	HOLDINGS LLC		12/23/2024	Redemption @ 100.00	XXX	5,847	5,847	5,847	5,847	.0	.0	.0	.0	.0	5,847	.0	.0	.0	268	12/21/2042
65343H-AA-9	NEXSTAR MEDIA INC.		11/19/2024	Morgan Stanley	XXX	608,940	625,000	567,188	579,493	.0	8,023	.0	8,023	.0	587,516	.0	21,424	21,424	40,754	07/15/2027
65473P-AN-5	NISOURCE INC.		03/20/2024	CitiGroup	XXX	35,144	35,000	34,940	34,944	.0	3	.0	3	.0	34,947	.0	197	197	878	03/30/2028
654744-AD-3	NISSAN MOTOR CO LTD.	C	05/29/2024	BARCLAYS CAPITAL INC	XXX	206,161	225,000	201,094	202,913	.0	1,090	.0	1,090	.0	204,002	.0	2,158	2,158	7,606	09/17/2030
655663-#-7	NORDSON CORPORATION		07/26/2024	Call @ 100.00	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	7,675	07/25/2025
655844-BZ-0	NORFOLK SOUTHERN CORP.		01/19/2024	DSP MERRILL LYNCH LIMITED	XXX	675,892	700,000	698,446	699,227	.0	9	.0	9	.0	699,236	.0	(23,344)	(23,344)	12,709	08/01/2028
655844-CE-6	NORFOLK SOUTHERN CORP.		10/09/2024	Deutsche Bank	XXX	757,666	830,000	711,584	713,144	.0	13,479	.0	13,479	.0	726,623	.0	31,043	31,043	19,930	11/01/2029
655844-CR-7	NORFOLK SOUTHERN CORP.		01/19/2024	DSP MERRILL LYNCH LIMITED	XXX	116,018	115,000	114,765	114,771	.0	2	.0	2	.0	114,779	.0	1,239	1,239	2,759	08/01/2030
66679N-AA-8	NORTHRIVER MIDSTREAM FINANCE LP		06/26/2024	Not Available	XXX	200,058	200,000	191,563	192,767	.0	1,622	.0	1,622	.0	194,384	.0	5,674	5,674	8,063	02/15/2026
66977W-AQ-2	NOVA CHEMICALS CORP.		06/01/2024	Maturity @ 100.00	XXX	653,000	653,000	642,918	646,470	5,563	967	.0	6,530	.0	653,000	.0	.0	.0	15,917	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP.		08/09/2024	Goldman Sachs	XXX	191,590	196,000	187,392	182,525	9,358	667	.0	10,026	.0	192,551	.0	(961)	(961)	7,134	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP.		06/14/2024	ROYAL BANK OF CANADA	XXX	108,855	123,000	100,553	102,735	.0	1,419	.0	1,419	.0	104,154	.0	4,701	4,701	3,078	05/15/2029
670001-AG-1	NOVELIS CORP.		11/20/2024	Various	XXX	68,161	71,000	66,644	65,630	1,950	990	.0	2,940	.0	68,570	.0	(409)	(409)	2,346	11/15/2026
670001-AH-9	NOVELIS CORP.		11/20/2024	Jefferies	XXX	27,125	31,000	31,000	27,241	3,759	.0	.0	3,759	.0	31,000	.0	(3,875)	(3,875)	1,522	08/15/2031
67097Q-AA-3	OCF 2017-14 A1A - CDO		08/13/2024	Paydown	XXX	2,143,026	2,143,026	2,144,526	2,141,680	.0	1,346	.0	1,346	.0	2,143,026	.0	.0	.0	90,629	11/20/2030
671078-AN-3	OCF 2020-18 AR - CDO	C	08/20/2024	Paydown	XXX	1,040,000	1,040,000	1,039,064	1,039,277	.0	723	.0	723	.0	1,040,000	.0	.0	.0	59,019	07/20/2032
67115L-AA-2	OAKC XVI A - CDO	C	09/30/2024	Paydown	XXX	900,000	900,000	900,000	900,000	.0	.0	.0	.0	.0	900,000	.0	.0	.0	57,624	10/18/2034
67421Q-AA-0	ENERGY TRANSFER LP		04/15/2024	Call @ 104.00	XXX	260,000	250,000	252,040	251,388	.0	8,612	.0	8,612	.0	260,000	.0	.0	.0	10,778	04/01/2029
67515E-AR-7	OCTR V ARR - CDO	C	10/15/2024	Paydown	XXX	1,068,630	1,068,630	1,067,216	1,066,917	.0	1,713	.0	1,713	.0	1,068,630	.0	.0	.0	48,655	10/14/2031
67516C-AQ-2	OCTR X BR - CDO	C	10/15/2024	Paydown	XXX	250,000	250,000	250,025	249,995	.0	5	.0	5	.0	250,000	.0	.0	.0	18,747	10/16/2034
675553-A*-2	OCHSNER CLINIC FOUNDATION		05/15/2024	Paydown	XXX	87,125	87,125	87,125	87,125	.0	.0	.0	.0	.0	87,125	.0	.0	.0	.0	05/15/2038
67577F-AJ-7	OCT54 54 D - CDO	C	06/14/2024	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	499,250	500,000	500,350	500,039	.0	(2)	.0	(2)	.0	500,036	.0	(786)	(786)	29,466	07/17/2034
67590Q-BK-2	OCT21 XXI AAR - CDO		11/14/2024	Paydown	XXX	348,100	348,100	348,664	348,664	.0	(564)	.0	(564)	.0	348,100	.0	.0	.0	19,687	02/14/2031
67591U-AC-1	OCT36 36 A1 - CDO		10/15/2024	Paydown	XXX	330,915	330,915	329,094	330,127	.0	788	.0	788	.0	330,915	.0	.0	.0	17,093	04/15/2031
67706X-AJ-2	OAKC XIV C - CDO		08/05/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	58,459	01/21/2030
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/20/2024	CitiGroup	XXX	233,820	265,000	242,380	246,195	.0	580	.0	580	.0	246,775	.0	(12,955)	(12,955)	2,571	05/15/2030
68267E-AA-2	ODART 2019-1 A - ABS		12/14/2024	Paydown	XXX	1,085,727	1,085,727	1,053,716	1,062,171	.0	23,555	.0	23,555	.0	1,085,727	.0	.0	.0	24,981	09/14/2027
682691-AE-0	ONEMAIN FINANCE CORP.		05/01/2024	Merrill Lynch	XXX	51,000	50,000	49,707	49,707	.0	5	.0	5	.0	49,712	.0	1,288	1,288	1,531	03/15/2030
68269D-AA-2	ODART 2022-1 A1 - ABS		12/14/2024	Paydown	XXX	154,563	154,563	154,553	154,559	.0	4	.0	4	.0	154,563	.0	.0	.0	5,600	03/14/2029
68373B-AA-9	OPEN 2023-AIR A - CMBS		12/15/2024	Various	XXX	175,745	176,915	176,473	176,628	.0	(883)	.0	(883)	.0	175,745	.0	.0	.0	13,495	11/15/2040
68389X-CH-6	ORACLE CORP.		01/19/2024	KNIAM	XXX	74,186	70,000	69,934	69,943	.0	1	.0	1	.0	69,943	.0	4,243	4,243	885	11/09/2029
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC.		05/29/2024	Call @ 101.00	XXX	315,120	312,000	317,340	313,170	676	1,274	.0	1,950	.0	315,120	.0	.0	.0	15,746	08/15/2025
690742-AM-3	OWENS CORNING		10/07/2024	Cantor Fitzgerald	XXX	117,656	125,000	125,000	125,000	16,875	.0	.0	16,875	.0	125,000	.0	(7,344)	(7,344)	5,332	02/15/2030
69306R-AA-4	P & L DEVELOPMENT LLC		09/11/2024	Various	XXX	260,012	294,000	220,500	240,936	4,384	12,411	.0	16,795	.0	257,731	.0	2,281	2,281	15,073	11/15/2025
69306R-AA-4	P & L DEVELOPMENT LLC		11/08/2024	Adjustment	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,480	05/15/2029
69331C-AJ-7	PG&E CORP.		12/04/2024	Various	XXX	303,794	310,000	316,769	299,693	14,910	(540)	.0	14,371	.0	314,063	.0	(10,269)	(10,269)	22,581	07/01/2030
69335P-ET-8	PFSFC 23A A - ABS		07/02/2024	NETSUBSIDIARY SECURITIES (USA), INC	XXX	1,535,947	1,527,000	1,526,900	1,526,913	.0	17	.0	17	.0	1,526,930	.0	9,017	9,017	48,711	03/15/2028
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC.		11/01/2024	DSP MERRILL LYNCH LIMITED	XXX	171,185	155,000	155,000	155,000	.0	.0	.0	.0	.0	155,000	.0	16,185	16,185	11,071	10/20/2034
693566-AJ-8	PKHL 2021-MF C - CMBS		08/08/2024	HARRIS NESBITT CORP BONDS	XXX	119,625	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	(30,375)	(30,375)	6,985	07/15/2038
693566-AL-3	PKHL 2021-MF D - CMBS		09/05/2024	CitiGroup	XXX	200,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	(50,000)	(50,000)	13,752	07/15/2038
69377E-AA-7	PRPW 221NV1 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	44,808	44,808	43,587	44,049	.0	759	.0	759	.0	44,808	.0	.0	.0	971	04/25/2067
694308-JL-2	PACIFIC GAS AND ELECTRIC CO		04/18/2024	JANE STREET EXECUTION SERVICES LLC	XXX	583,044	600,000	634,500	610,997	.0	(2,171)	.0	(2,171)	.0	608,826	.0	(25,782)	(25,782)	16,560	07/01/2025
69688X-AS-0	PLMRS 141 A1R - CDO		10/17/2024	Paydown	XXX	135,339	135,339	135,769	135,769	.0	(430)	.0	(430)	.0	135,339	.0	.0	.0	3,014	01/17/2031
69700X-AJ-4	PLMRS 2022-4 C - CDO	C	11/15/2024	Paydown	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	25,289	10/22/2035
70016R-AL-9	PAIA 2018-1 AIR - CDO		04/09/2024	Various	XXX	1,000,498	1,000,000	998,500	999,170	.0	(476)	.0	(476)	.0	998,694	.0	1,803	1,803	31,988	10/20/2031
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		06/03/2024	Call @ 100.00	XXX	775,000	775,000	799,525	777,880	896	(3,776)	.0	(2,880)	.0	775,000	.0	.0	.0	29,063	06/01/2025
701094-AR-5	PARKER-HANNIFIN CORP		09/18/2024	HEADLANDS TECH GLOBAL MARKETS	XXX	190,728	190,000	189,597	189,730	.0	49	.0	49	.0	189,778	.0	949	949	8,165	09/15/2027

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (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.						
70450Y-AL-7.	PAYPAL HOLDINGS INC.		01/19/2024.	Various.	XXX.	392,987	400,000	398,616	398,803	0	4	0	4	0	398,807	0	(5,819)	(5,819)	2,011	06/01/2032.
707569-AV-1.	PENN ENTERTAINMENT INC.		09/05/2024.	Various.	XXX.	262,656	300,000	282,188	256,500	29,064	1,420	0	30,485	0	286,984	0	(24,328)	(24,328)	12,326	07/01/2029.
70932M-AD-9.	PENNYMAC FINANCIAL SERVICES INC.		05/10/2024.	JP Morgan.	XXX.	206,000	200,000	205,500	0	0	(72)	0	(72)	0	205,428	0	572	572	6,694	12/15/2029.
709599-BJ-2.	PENSKE TRUCK LEASING CO LP.		02/26/2024.	CitiGroup.	XXX.	927,599	950,000	946,922	949,043	0	97	0	97	0	949,139	0	(21,540)	(21,540)	23,539	07/15/2025.
71424V-AA-8.	PERMIAN RESOURCES OPERATING LLC.		04/29/2024.	Various.	XXX.	71,263	70,000	70,000	70,000	0	0	0	0	0	70,000	0	1,263	1,263	3,063	01/15/2032.
716973-AD-4.	PFIZER INVESTMENT ENTERPRISES PTE LTD.	C.	03/25/2024.	GOLDMAN.	XXX.	633,133	640,000	638,867	638,953	0	34	0	34	0	638,987	0	(5,854)	(5,854)	10,581	05/19/2030.
716973-AE-2.	PFIZER INVESTMENT ENTERPRISES PTE LTD.	C.	01/19/2024.	DSP MERRILL LYNCH LIMITED.	XXX.	172,592	175,000	174,738	174,750	0	1	0	1	0	174,752	0	(2,160)	(2,160)	1,478	05/19/2033.
721327-AA-2.	PIPK 1 A - CDO.		06/11/2024.	Various.	XXX.	1,501,798	1,500,000	1,501,600	1,501,599	0	(240)	0	(240)	0	1,501,359	0	439	439	63,676	07/24/2031.
72147K-AH-1.	PILGRIMS PRIDE CORP.		02/28/2024.	INC.	XXX.	94,276	113,000	113,000	95,626	17,374	0	0	17,374	0	113,000	0	(18,724)	(18,724)	1,978	03/01/2032.
72353P-AA-4.	PION 1 A - ABS.	C.	12/15/2024.	Paydown.	XXX.	190,918	190,918	190,917	191,011	0	(93)	0	(93)	0	190,918	0	0	0	4,307	06/15/2044.
723787-AT-4.	PIONEER NATURAL RESOURCES CO.		10/30/2024.	WELLS FARGO SECURITIES LLC.	XXX.	293,102	305,000	291,760	298,003	0	2,818	0	2,818	0	300,821	0	(7,719)	(7,719)	4,442	01/15/2026.
73019#-AA-0.	PNC EQUIPMENT FINANCE, LLC.		09/13/2024.	Direct.	XXX.	66,989	66,989	66,989	66,989	0	0	0	0	0	66,989	0	0	0	1,507	09/13/2027.
73019#-AB-8.	PNC EQUIPMENT FINANCE, LLC.		09/13/2024.	Direct.	XXX.	69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027.
73019#-AC-6.	PNC EQUIPMENT FINANCE, LLC.		09/13/2024.	Direct.	XXX.	63,496	63,496	63,496	63,496	0	0	0	0	0	63,496	0	0	0	1,132	09/13/2027.
731020-AA-4.	POLAR TANKERS INC.		11/10/2024.	Paydown.	XXX.	233,860	233,860	226,821	232,107	0	1,753	0	1,753	0	233,860	0	0	0	10,489	05/10/2037.
73742D-AG-6.	POST 2018-1 D - CDO.		09/12/2024.	Paydown.	XXX.	500,000	500,000	500,800	500,942	0	(942)	0	(942)	0	500,000	0	0	0	39,409	04/16/2031.
737446-AP-9.	POST HOLDINGS INC.		09/06/2024.	UBS.	XXX.	24,719	25,000	25,000	24,000	1,000	0	0	1,000	0	25,000	0	(281)	(281)	1,008	12/15/2029.
737446-AR-5.	POST HOLDINGS INC.		10/08/2024.	RBC Capital.	XXX.	23,219	25,000	25,031	22,313	2,713	(2)	0	2,711	0	25,024	0	(1,805)	(1,805)	1,200	09/15/2031.
737446-AU-8.	POST HOLDINGS INC.		02/22/2024.	CITIGROUP GLOBAL MARKETS INC.	XXX.	25,281	25,000	25,000	0	0	0	0	0	0	25,000	0	281	281	26	02/15/2032.
737446-AV-6.	POST HOLDINGS INC.		08/15/2024.	Various.	XXX.	50,094	50,000	50,000	0	0	0	0	0	0	50,000	0	94	94	0	03/01/2033.
740212-AL-9.	PRECISION DRILLING CORP.		12/04/2024.	Call @ 100.00.	XXX.	114,000	114,000	111,720	113,294	0	706	0	706	0	114,000	0	0	0	6,930	01/15/2026.
74165H-AB-4.	PRIME HEALTHCARE SERVICES INC.		08/16/2024.	Call @ 97.32	XXX.	729,870	750,000	792,719	730,313	28,010	(28,453)	0	(443)	0	729,870	0	0	0	67,510	11/01/2025.
74165H-AC-2.	PRIME HEALTHCARE SERVICES INC.		09/30/2024.	Various.	XXX.	177,875	175,000	175,000	0	0	0	0	0	0	175,000	0	2,875	2,875	540	09/01/2029.
74168L-AA-4.	PRIMO WATER HOLDINGS INC.		05/24/2024.	INC.	XXX.	34,913	38,000	38,000	34,865	3,135	0	0	3,135	0	38,000	0	(3,088)	(3,088)	965	04/30/2029.
742855-AA-7.	PRDGY 2021-1 A - ABS.	C.	12/27/2024.	Paydown.	XXX.	32,365	32,365	32,365	32,319	0	46	0	46	0	32,365	0	0	0	1,044	07/25/2051.
74340X-CA-7.	PROLOGIS LP.		11/07/2024.	Various.	XXX.	623,015	750,000	601,259	612,171	0	9,970	0	9,970	0	622,142	0	873	873	13,198	02/01/2031.
749357-AN-9.	RCKT 191 A13 - CMO/RMBS.		12/01/2024.	Paydown.	XXX.	2,305	2,305	2,305	2,304	0	0	0	0	0	2,305	0	0	0	53	09/27/2049.
74949L-AD-4.	RELX CAPITAL INC.		01/19/2024.	DSP MERRILL LYNCH LIMITED.	XXX.	144,707	160,000	158,947	159,294	0	6	0	6	0	159,300	0	(14,593)	(14,593)	813	05/22/2030.
74977R-DR-2.	COOPERATIVE RABOBANK UA.	C.	11/27/2024.	NEW YORK.	XXX.	1,488,990	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(11,010)	(11,010)	88,639	08/22/2028.
74988L-AJ-3.	RRAM 3 BR2 - CDO.		12/12/2024.	Paydown.	XXX.	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	85,812	01/15/2030.
75000H-AL-8.	RRAM 24R AAR - CDO.	C.	12/23/2024.	Paydown.	XXX.	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	176,928	01/15/2036.
75079L-AB-7.	RAIN CARBON INC.		05/30/2024.	Various.	XXX.	309,969	300,000	300,000	292,500	7,500	0	0	7,500	0	300,000	0	9,969	9,969	23,377	09/01/2029.
75079R-AC-2.	RAIN CII CARBON LLC.		09/25/2024.	GOLDMAN.	XXX.	15,880	16,000	16,340	15,500	500	0	0	500	0	16,000	0	(120)	(120)	1,144	04/01/2025.
75458J-AA-5.	RAYCSC 2022 A1 - ABS.		12/01/2024.	Paydown.	XXX.	50,341	50,341	50,341	50,341	0	0	0	0	0	50,341	0	0	0	873	12/01/2032.
75513E-AD-3.	RTX CORP.		03/18/2024.	DAIWA CAPITAL MARKETS AMERICA INC.	XXX.	84,699	100,000	99,919	99,937	0	2	0	2	0	99,939	0	(15,240)	(15,240)	1,619	07/01/2030.
75513E-CV-1.	RTX CORP.		03/18/2024.	HSBC SECURITIES (USA) INC.	XXX.	62,617	60,000	59,960	59,958	0	(2)	0	(2)	0	59,956	0	2,660	2,660	1,320	03/15/2031.
75524K-PG-3.	CITIZENS BANK NA.		11/27/2024.	INC.	XXX.	992,050	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(7,950)	(7,950)	59,729	08/09/2028.
75574P-AA-0.	RCMT 2022-FL8 A - CMBS.		12/26/2024.	Paydown.	XXX.	367,663	367,663	367,663	367,663	0	0	0	0	0	367,663	0	0	0	20,275	01/26/2037.
75575R-AA-5.	RCMT 2023-FL11 A - CMBS.		12/26/2024.	Paydown.	XXX.	238,345	238,344	237,748	237,908	0	437	0	437	0	238,345	0	0	0	12,445	10/25/2039.
75575W-AA-4.	RCMT 2021-FL7 A - CMBS.		12/26/2024.	Paydown.	XXX.	569,532	569,532	569,532	569,341	0	191	0	191	0	569,532	0	0	0	26,481	11/25/2036.
75887V-AC-5.	REGT9 IX B - CDO.	C.	04/17/2024.	Paydown.	XXX.	375,000	375,000	374,063	374,945	0	55	0	55	0	375,000	0	0	0	14,147	04/17/2030.
75888T-AE-5.	REG16 XVI B - CDO.	C.	09/12/2024.	Paydown.	XXX.	550,000	550,000	550,275	550,038	0	(38)	0	(38)	0	550,000	0	0	0	38,800	01/18/2033.
760759-AS-9.	REPUBLIC SERVICES INC.		01/19/2024.	Deutsche Bank.	XXX.	186,695	195,000	194,672	194,864	0	2	0	2	0	194,866	0	(8,171)	(8,171)	1,243	11/15/2027.
76120G-AA-7.	RESI 2020-1 A1A - CMO/RMBS.	D.	09/09/2024.	Paydown.	XXX.	192,223	192,223	192,223	195,419	0	(3,195)	0	(3,195)	0	192,223	0	0	0	5,622	02/07/2052.
76123E-AA-9.	RES																			

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD.....		09/26/2024	Call @ 106.72	XXX	106,724	100,000	100,000	100,000	.0	6,724	.0	6,724	.0	106,724	.0	.0	.0	8,700	01/15/2030
78355H-KU-2	RYDER SYSTEM INC.....		09/18/2024	BARCLAY INVESTMENTS, INC	XXX	240,492	240,000	239,926	239,954	.0	.9	.0	.9	.0	239,963	.0	529	529	7,855	06/15/2027
78409V-BP-8	S&P GLOBAL INC.....		03/18/2024	CitiGroup	XXX	30,425	30,000	29,968	29,968	.0	.1	.0	.1	.0	29,969	.0	455	455	.823	09/15/2033
78410G-AD-6	SBA COMMUNICATIONS CORP.....		03/05/2024	Morgan Stanley	XXX	131,529	139,000	138,575	132,398	6,394	.11	.0	6,405	.0	138,802	.0	(7,274)	(7,274)	3,022	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP.....		03/06/2024	Various	XXX	183,213	207,000	203,200	185,783	18,526	.89	.0	18,614	.0	204,397	.0	(21,184)	(21,184)	3,896	02/01/2029
78433L-AD-8	EIX 2022-A A1 - ABS.....		11/15/2024	Paydown	XXX	41,345	41,345	41,343	41,345	.0	.0	.0	.0	.0	41,345	.0	.0	.0	.614	11/15/2030
78444@-AA-6	SIP HOLDCO, LLC.....		12/16/2024	Call @ 100.00	XXX	54,097	54,097	54,097	54,097	.0	.0	.0	.0	.0	54,097	.0	.0	.0	2,318	12/15/2046
78448T-AE-2	SMBC AVIATION CAPITAL FINANCE DAC.....	C	02/14/2024	GOLDMAN	XXX	896,607	900,000	898,812	899,931	.0	.30	.0	.30	.0	899,961	.0	(3,354)	(3,354)	10,739	04/15/2024
78448Y-AE-1	SMB 2021-A C - ABS.....		12/15/2024	Paydown	XXX	163,018	163,018	165,495	165,275	.0	(2,257)	.0	(2,257)	.0	163,018	.0	.0	.0	2,516	01/15/2053
78449C-AA-6	SMB 22C A1A - ABS.....		12/15/2024	Paydown	XXX	146,639	146,639	146,636	146,636	.0	.2	.0	.2	.0	146,639	.0	.0	.0	3,501	05/16/2050
78449M-AA-4	SMB 2021-D A1A - ABS.....		12/15/2024	Paydown	XXX	197,341	197,341	197,332	197,333	.0	.8	.0	.8	.0	197,341	.0	.0	.0	1,391	03/17/2053
78449T-AB-7	SMB 2019-A A2A - ABS.....		12/15/2024	Paydown	XXX	55,348	55,348	55,331	55,362	.0	(14)	.0	(14)	.0	55,348	.0	.0	.0	998	07/15/2036
78449U-AB-4	SMB 2020-A A2A - ABS.....		12/15/2024	Paydown	XXX	241,364	241,364	228,021	227,292	.0	14,073	.0	14,073	.0	241,364	.0	.0	.0	2,916	09/15/2037
78449U-AC-2	SMB 2020-A A2B - ABS.....		10/08/2024	Various	XXX	53,353	53,596	53,596	53,663	.0	(43)	.0	(43)	.0	53,620	.0	(267)	(267)	2,546	09/15/2037
78450F-AA-5	SMB 2022-A APT - ABS.....		12/15/2024	Paydown	XXX	123,010	123,010	122,257	122,344	.0	.666	.0	.666	.0	123,010	.0	.0	.0	1,847	11/16/2054
78450M-AA-0	SMB 2021-E A1A - ABS.....		12/15/2024	Paydown	XXX	226,379	226,379	226,370	226,372	.0	.8	.0	.8	.0	226,379	.0	.0	.0	1,834	02/15/2051
78450X-AA-6	SMB 24E A1A - ABS.....		12/15/2024	Paydown	XXX	122,542	122,542	122,494	122,542	.0	.48	.0	.48	.0	122,542	.0	.0	.0	1,445	10/16/2056
78454L-AY-6	SM ENERGY CO.....		08/01/2024	BARCLAYS CAPITAL INC	XXX	30,375	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.375	.375	.41	08/01/2032
78472U-AG-3	SREIT 2021-MFP D - CMBS.....		05/13/2024	Morgan Stanley	XXX	947,294	947,294	941,749	947,294	.0	.0	.0	.0	.0	947,294	.0	(4,033)	(4,033)	28,096	11/15/2038
78485W-AA-7	STWD 2019-FL1 A - CMBS.....		07/17/2024	Paydown	XXX	360,465	366,530	366,530	366,530	.0	(6,064)	.0	(6,064)	.0	360,465	.0	.0	.0	5,072	07/15/2038
78512*-AA-5	S&E REPLACEMENT POWER LLC.....		12/30/2024	Various	XXX	523,543	523,543	523,543	523,543	.0	.0	.0	.0	.0	523,543	.0	.0	.0	10,320	05/31/2029
785592-AM-8	SABINE PASS LIQUEFACTION LLC.....		02/14/2024	MARKETAXESS CORPORATION	XXX	999,560	1,000,000	1,060,087	1,008,296	.0	(1,111)	.0	(1,111)	.0	1,007,185	.0	(7,625)	(7,625)	25,781	03/01/2025
79546V-AL-0	SALLY HOLDINGS LLC.....		03/13/2024	Call @ 100.00	XXX	400,000	400,000	398,363	398,000	1,340	.660	.0	2,000	.0	400,000	.0	.0	.0	6,375	12/01/2025
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC.....	C	03/14/2024	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	5,445	03/15/2025
81377G-AB-5	SABR 2006-FR4 A2B - RMBS.....		12/26/2024	Paydown	XXX	133,313	133,313	25,960	28,349	.0	104,963	.0	104,963	.0	133,313	.0	.0	.0	717	08/25/2036
816851-BP-3	SEMPRA.....		03/20/2024	CitiGroup	XXX	42,138	45,000	44,832	44,870	.0	.5	.0	.5	.0	44,875	.0	(2,738)	(2,738)	791	04/01/2029
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS.....		12/01/2024	Paydown	XXX	746	746	746	746	.0	.0	.0	.0	.0	746	.0	.0	.0	10	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - RMBS.....		12/01/2024	Paydown	XXX	2,205	2,205	2,205	2,204	.0	.0	.0	.0	.0	2,205	.0	.0	.0	25	05/26/2043
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS.....		12/01/2024	Paydown	XXX	806	806	806	804	.0	.2	.0	.2	.0	806	.0	.0	.0	22	08/25/2049
817565-CH-5	SERVICE CORPORATION INTERNATIONAL.....		09/13/2024	WELLS FARGO SECURITIES LLC	XXX	25,125	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	125	125	.0	10/15/2032
829259-AW-0	SINCLAIR TELEVISION GROUP INC.....		01/22/2024	GOLDMAN	XXX	71,250	75,000	73,688	67,125	7,123	.13	.0	7,136	.0	74,261	.0	(3,011)	(3,011)	1,683	02/15/2027
82967N-BG-2	SIRIUS XM RADIO INC.....		05/13/2024	Various	XXX	90,914	106,000	106,000	94,075	11,925	.0	.0	11,925	.0	106,000	.0	(15,087)	(15,087)	3,777	07/01/2030
83012@-AA-8	6823 ENERGY PARTNERS LLC.....		12/15/2024	Paydown	XXX	67,005	66,962	66,962	66,962	.0	.43	.0	.43	.0	67,005	.0	.0	.0	1,076	01/15/2052
83207Q-AA-7	SMB 24D A1A - ABS.....		12/15/2024	Paydown	XXX	71,325	71,325	71,301	71,301	.0	.24	.0	.24	.0	71,325	.0	.0	.0	1,025	07/15/2053
83207V-AA-6	SMB 24F A1A - ABS.....		12/15/2024	Paydown	XXX	13,037	13,037	13,036	13,037	.0	.0	.0	.0	.0	13,037	.0	.0	.0	71	03/16/2054
83208A-AA-1	SMB 2021-C APT - ABS.....		12/15/2024	Paydown	XXX	76,765	76,765	76,750	76,751	.0	.14	.0	.14	.0	76,765	.0	.0	.0	555	01/15/2053
83208A-AE-3	SMB 2021-C B - ABS.....		12/15/2024	Paydown	XXX	37,582	37,582	37,576	37,578	.0	.3	.0	.3	.0	37,582	.0	.0	.0	507	01/15/2053
83390U-AF-4	SOFI 2020-C AFX - ABS.....		12/15/2024	Paydown	XXX	27,196	27,196	25,275	6,325	.0	1,921	.0	1,921	.0	27,196	.0	.0	.0	197	02/15/2046
83404W-AB-3	SOFI 2019-B A2X - ABS.....		12/15/2024	Paydown	XXX	24,295	24,295	24,294	24,299	.0	(4)	.0	(4)	.0	24,295	.0	.0	.0	380	08/17/2048
83609R-AL-5	SNDPT XV ARR - CDO.....	C	04/23/2024	Paydown	XXX	121,317	121,317	121,317	121,317	.0	.0	.0	.0	.0	121,317	.0	.0	.0	2,435	01/23/2029
83609Y-AC-0	SNDPT IV A - CDO.....	C	10/18/2024	Paydown	XXX	216,741	216,741	214,032	216,004	.0	.737	.0	.737	.0	216,741	.0	.0	.0	10,350	04/18/2031
83610C-BA-8	SNDPT 12RR CR2 - CDO.....		06/14/2024	Paydown	XXX	1,900,000	1,900,000	1,901,900	1,900,334	.0	(334)	.0	(334)	.0	1,900,000	.0	.0	.0	86,040	10/20/2028
83615C-AA-4	SNDPT XXVIII A1 - CDO.....	C	04/25/2024	Paydown	XXX	500,000	500,000	501,550	500,708	.0	(708)	.0	(708)	.0	500,000	.0	.0	.0	17,520	01/26/2032
842434-CW-0	SOUTHERN CALIFORNIA GAS CO.....		04/16/2024	Goldman Sachs & Co.	XXX	651,007	700,000	692,384	694,947	.0	431	.0	431	.0	695,379					

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
86364N-AA-6	SAM 2007-AR4 A4G - RMBS		12/26/2024	Paydown	XXX	34,848	34,848	28,401	32,828	.0	2,020	.0	2,020	.0	34,848	.0	.0	.0	.771	09/25/2047
86425Q-AA-6	SURA ASSET MANAGEMENT SA		01/17/2024	SMRD	XXX	2,281,650	2,296,000	2,307,476	2,296,761	.0	(114)	.0	(114)	.0	2,296,647	.0	(14,997)	(14,997)	27,983	04/17/2024
86614R-AP-2	SUMMIT MATERIALS LLC		10/18/2024	Various	XXX	135,194	130,000	130,000	130,000	.0	.0	.0	.0	.0	130,000	.0	5,194	5,194	5,971	01/15/2031
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		10/15/2024	Call @ 102.12	XXX	80,679	79,000	77,815	78,282	.0	2,397	.0	2,397	.0	80,679	.0	.0	.0	7,505	10/15/2026
86745G-AF-0	SUNNOVA ENERGY CORP.		07/17/2024	Barclays Bank	XXX	56,700	70,000	58,625	58,625	.0	2,039	.0	2,039	.0	60,664	.0	(3,964)	(3,964)	3,621	09/01/2026
86769K-AB-5	SUNOCO LP		05/01/2024	SUNCM	XXX	25,463	25,000	25,000	.0	.0	.0	.0	.0	.0	25,000	.0	463	463	.12	05/01/2029
867914-BS-1	TRUIST FINANCIAL CORP.		02/26/2024	SMRD	XXX	981,040	1,000,000	998,720	999,747	.0	30	.0	30	.0	999,777	.0	(18,737)	(18,737)	13,000	05/01/2025
86828L-AC-6	SUPERIOR PLUS LP		12/06/2024	Various	XXX	156,738	170,000	172,375	153,850	16,373	(223)	.0	16,150	.0	170,000	.0	(13,263)	(13,263)	9,163	03/15/2029
87190C-BE-9	TCW 2020-1 DRR - CDO		12/19/2024	Jefferies Company	XXX	250,350	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	26,380	04/20/2034
87264A-CQ-6	T-MOBILE USA INC.		10/09/2024	Deutsche Bank	XXX	487,911	560,000	440,143	443,038	.0	8,766	.0	8,766	.0	451,804	.0	36,108	36,108	16,170	03/15/2032
87277J-AA-9	TRTX 2022-FL5 A - CMBS		12/17/2024	Paydown	XXX	35,262	35,262	35,262	35,262	.0	.0	.0	.0	.0	35,262	.0	.0	.0	1,740	02/15/2039
87305Q-CR-0	TTX CO		11/01/2024	JANE STREET EXECUTION SERVICES LLC	XXX	262,290	250,000	248,240	248,255	.0	113	.0	113	.0	248,367	.0	13,923	13,923	13,656	11/22/2033
87406Q-AX-4	TAKEDA PHARMACEUTICAL CO LTD.		10/10/2024	Wellis Fargo	XXX	282,058	320,000	258,077	259,129	.0	6,456	.0	6,456	.0	265,585	.0	16,472	16,472	6,760	03/31/2030
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		01/17/2024	Not Available	XXX	25,313	25,000	26,688	25,156	196	(28)	.0	168	.0	25,325	.0	(12)	(12)	583	10/01/2025
87612B-BS-0	TARGA RESOURCES PARTNERS LP		02/29/2024	JP Morgan	XXX	135,698	143,000	143,019	143,013	.0	.0	.0	.0	.0	143,013	.0	(7,315)	(7,315)	4,125	02/01/2031
876511-AG-1	TASEKO MINES LTD.		09/25/2024	BARCLAYS CAPITAL INC.	XXX	10,450	10,000	10,000	.0	.0	.0	.0	.0	.0	10,000	.0	.0	.0	351	05/01/2030
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		12/12/2024	Jane Street	XXX	31,757	28,000	35,283	33,488	.0	(218)	.0	(218)	.0	33,269	.0	(1,512)	(1,512)	1,902	12/16/2039
87927V-AF-5	TELECOM ITALIA CAPITAL SA		06/14/2024	SumRidge Partners Holdings LLC	XXX	56,315	60,000	46,650	47,560	.0	359	.0	359	.0	47,918	.0	8,396	8,396	2,253	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL SA		06/14/2024	Jefferies	XXX	133,200	148,000	109,520	111,815	.0	910	.0	910	.0	112,725	.0	20,475	20,475	6,339	09/30/2034
88023J-AD-8	TEMPO ACQUISITION LLC		07/19/2024	Call @ 100.00	XXX	805,000	805,000	856,088	805,000	10,917	(10,917)	.0	.0	.0	805,000	.0	.0	.0	29,701	06/01/2025
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC.		06/12/2024	Various	XXX	67,969	75,000	74,844	67,500	7,393	.8	.0	7,401	.0	74,901	.0	(6,932)	(6,932)	1,892	04/15/2029
88033G-CZ-1	TENET HEALTHCARE CORP.		03/05/2024	Call @ 100.00	XXX	179,000	179,000	179,000	176,315	2,685	.0	.0	2,685	.0	179,000	.0	.0	.0	5,914	01/01/2026
88240T-AA-9	ERCOTT 2022 A1 - ABS		08/01/2024	Paydown	XXX	83,614	83,614	83,613	83,636	.0	(22)	.0	(22)	.0	83,614	.0	.0	.0	2,684	08/01/2036
88323A-AB-8	THAI OIL TREASURY CENTER CO LTD.		04/26/2024	ANZ SEC INC NY	XXX	923,472	1,089,000	901,148	903,742	.0	1,670	.0	1,670	.0	905,412	.0	18,060	18,060	40,849	01/23/2043
88323A-AH-5	THAI OIL TREASURY CENTER CO LTD.		04/26/2024	Merrill Lynch	XXX	475,404	687,000	460,320	461,851	.0	1,112	.0	1,112	.0	462,963	.0	12,441	12,441	9,446	06/18/2050
89055F-AB-9	TOPBUILD CORP.		11/21/2024	Various	XXX	193,450	215,000	215,000	193,500	21,500	.0	.0	21,500	.0	215,000	.0	(21,550)	(21,550)	5,216	03/15/2029
89055F-AC-7	TOPBUILD CORP.		12/05/2024	Merrill Lynch	XXX	63,963	70,000	70,000	62,213	7,788	.0	.0	7,788	.0	70,000	.0	(6,038)	(6,038)	3,778	02/15/2032
89115A-ZE-1	TORONTO-DOMINION BANK		02/26/2024	BARCLAYS CAPITAL INC.	XXX	348,006	365,000	365,000	365,000	.0	.0	.0	.0	.0	365,000	.0	(16,994)	(16,994)	3,614	06/08/2032
89173U-AA-5	TPMT 2017-4 A1 - RMBS		12/01/2024	Paydown	XXX	310,441	310,441	293,318	294,795	.0	15,646	.0	15,646	.0	310,441	.0	.0	.0	4,808	06/25/2057
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	83,208	84,015	83,506	83,208	.0	(297)	.0	(297)	.0	83,208	.0	.0	.0	1,289	10/27/2059
89179X-AL-9	TPAT 2021-SL1 A2 - ABS		12/20/2024	Paydown	XXX	338,314	338,314	338,314	337,405	.0	910	.0	910	.0	338,314	.0	.0	.0	10,857	11/21/2061
89236T-HX-6	TOYOTA MOTOR CREDIT CORP.		03/20/2024	CitiGroup	XXX	405,730	500,000	407,130	415,053	.0	2,312	.0	2,312	.0	417,365	.0	(11,635)	(11,635)	5,775	01/10/2031
893647-BE-6	TRANSIGM INC.		03/28/2024	Call @ 100.00	XXX	275,000	275,000	285,313	273,625	2,259	(884)	.0	1,375	.0	275,000	.0	.0	.0	9,214	03/15/2026
893647-BH-9	TRANSIGM INC.		04/22/2024	Call @ 100.00	XXX	275,000	275,000	287,375	275,344	719	(1,063)	.0	(344)	.0	275,000	.0	.0	.0	12,375	03/15/2027
893647-BW-6	TRANSIGM INC.		10/02/2024	GOLDMAN	XXX	141,138	140,000	140,000	.0	.0	.0	.0	.0	.0	140,000	.0	1,138	1,138	163	01/15/2033
89531F-AL-1	TREST 171R A1R - CDO		07/18/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	48,908	04/26/2032
89531F-AN-7	TREST 171R A2R - CDO		07/18/2024	Paydown	XXX	500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	26,160	04/26/2032
89532T-AJ-5	TREST 3 C - CDO		10/21/2024	Paydown	XXX	500,000	500,000	501,105	500,609	.0	(609)	.0	(609)	.0	500,000	.0	.0	.0	40,000	01/20/2033
89532T-AL-0	TREST 3 D - CDO		10/21/2024	Paydown	XXX	250,000	250,000	251,000	250,513	.0	(513)	.0	(513)	.0	250,000	.0	.0	.0	22,548	01/20/2033
896239-AA-8	TRIMBLE INC.		12/01/2024	Maturity @ 100.00	XXX	1,215,000	1,215,000	1,196,313	1,201,755	.0	13,245	.0	13,245	.0	1,215,000	.0	.0	.0	57,713	12/01/2024
89624C-AA-0	CAVU 2019-1 A1 - CDO		12/30/2024	Paydown	XXX	1,500,000	1,500,000	1,491,534	1,492,648	.0	7,352	.0	7,352	.0	1,500,000	.0	.0	.0	125,013	07/20/2032
896818-AU-5	TRIUMPH GROUP INC.		05/23/2024	Call @ 103.00	XXX	59,740	58,000	58,000	59,581	.0	159	.0	159	.0	59,740	.0	.0	.0	1,655	03/15/2028
902613-AP-3	UBS GROUP AG		09/18/2024	MORGAN STANLEY & COMPANY JPMORGAN SECURITIES INC.	XXX	573,671	570,000	570,000	570,000	.0	.0	.0	.0	.0	570,000	.0	3,671	3,671	23,094	05/12/2028
902613-AS-7	UBS GROUP AG		11/27/2024	NEW YORK	XXX	1,193,604	1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0	1,200,000	.0	(6,396)	(6,396)	74,307	08/05/2027
90265E-AU-4	UDR INC.		02/29/2024	JANE STREET EXECUTION SERVICES LLC	XXX	366,055	490,000	487,932	488,411	.0	27	.0	27	.0	488,438	.0	(122,384)	(122,384)	4,371	03/15/2033
90276G-AQ-5	UBSCM 2017-C3 ASB - CMBS		12/01/2024	Paydown	XXX	103,980	103,980	108,131	105,318	.0	(1,338)	.0	(1,338)	.0	103,980	.0	.0	.0	1,825	08/17/2050
90276K-AS-4	UBSCM 2018-C11 ASB - CMBS		12/01/2024	Paydown	XXX	132,635	132,635	144,453	137,572	.0	(4,937)	.0	(4,937)	.0	132,635	.0	.0	.0	2,988	06/16/2051
90278K-AY-7	UBSCM 2018-C14 ASB - CMBS		12/01/2024	Paydown	XXX	282,246	282,246	290,713	285,825	.0	(3,580)	.0	(3,580)	.0	282,246	.0	.0	.0	6,692	12/15/2051
90290M-AJ-0	US FOODS INC.		10/03/2024	WELLS FARGO SECURITIES LLC	XXX	75,281	75,000	75,000	.0	.0	.0	.0	.0	.0	75,000	.0	281	281	.12	04/15/2033
90320B-AA-7	UPC BROADBAND FINCO BV		02/22/2024	JP Morgan	XXX	189,263	210,000	210,500	185,063	25,325	(7)	.0	25,318	.0	210,380	.0	(21,118)	(21,118)	6,285	07/15/2031
90345W-AD-6	CERTIFICATES SER		12/03/2024	Paydown	XXX	37,490	37,490	37,927	35,990	1,534	(35)	.0	1,500	.0	37,490	.0	.0	.0	1,286	12/03/2026
90353T-AC-4	UBER TECHNOLOGIES INC.		11/01/2024	Call @ 100.00	XXX	130,000	130,000	132,756	131,950	216	(2,166)	.0	(1,950)	.0	130,000	.0	.0	.0	10,400	11/01/2026
90353T-AK-6	UBER TECHNOLOGIES INC.		05/29/2024	WELLS FARGO SECURITIES LLC	XXX	113,740	121,000	121,000	114,950	6,050	.0	.0	6,050	.0	121,000	.0	(7,260)	(7,260)	4,311	08/15/2029

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	Foreign n	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's (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
90357#-AW-6.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/01/2024..	Various.	XXX	..6,212	..6,212	..6,212	..6,212	..0	..0	..0	..0	..0	..6,212	..0	..0	..0	..34,136	..04/01/2024..
90357#-AX-4.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/03/2024..	Maturity @ 100.00	XXX	..57,292	..57,292	..57,292	..57,293	..0	..(1)	..0	..(1)	..0	..57,292	..0	..0	..0	..3,157	..04/01/2024..
90357#-AY-2.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/01/2024..	Maturity @ 100.00	XXX	..29,534	..29,534	..29,534	..29,534	..0	..0	..0	..0	..0	..29,534	..0	..0	..0	..1,627	..04/01/2024..
90357#-AZ-9.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/05/2024..	Maturity @ 100.00	XXX	..7,025	..7,025	..7,027	..7,025	..0	..0	..0	..0	..0	..7,025	..0	..0	..0	..387	..04/01/2024..
90357#-BA-3.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/04/2024..	Maturity @ 100.00	XXX	..2,019	..2,019	..2,019	..2,019	..0	..0	..0	..0	..0	..2,019	..0	..0	..0	..111	..04/01/2024..
90357#-BB-1.	U.S. BANK TRUST NATIONAL ASSOCIATION		..04/04/2024..	Maturity @ 100.00	XXX	..2,234	..2,234	..2,234	..2,234	..0	..0	..0	..0	..0	..2,234	..0	..0	..0	..123	..04/01/2024..
90363@-AB-6.	USTA NATIONAL TENNIS CENTER INC		..07/08/2024..	Redemption @ 100.00	XXX	..49,447	..49,447	..49,447	..49,447	..0	..0	..0	..0	..0	..49,447	..0	..0	..0	..2,018	..09/08/2039..
90363@-AC-4.	USTA NATIONAL TENNIS CENTER INC		..07/08/2024..	Redemption @ 100.00	XXX	..280,357	..280,357	..280,357	..280,357	..0	..0	..0	..0	..0	..280,357	..0	..0	..0	..6,937	..07/08/2036..
90473L-AA-0.	UNIFRAX ESCROW ISSUER CORP.		..09/30/2024..		XXX	..0	..0	..0	..(41,162)	..41,162	..0	..0	..41,162	..0	..0	..0	..0	..0	..0	..09/30/2028..
907818-FX-1.	UNION PACIFIC CORP.		..03/25/2024..	Deutsche Bank	XXX	..302,519	..350,000	..289,251	..290,759	..0	..1,385	..0	..1,385	..0	..292,143	..0	..10,376	..10,376	..6,071	..02/14/2032..
909319-AA-3.	UNITED AIRLINES PASS THROUGH TRUST 2013		..08/15/2024..	Paydown	XXX	..9,973	..9,973	..9,758	..0	..0	..215	..0	..215	..0	..9,973	..0	..0	..0	..214	..08/15/2025..
90931E-AA-2.	UAL A - ABS		..08/25/2024..	Paydown	XXX	..27,684	..27,684	..29,750	..29,077	..0	..(1,393)	..0	..(1,393)	..0	..27,684	..0	..0	..0	..945	..02/25/2033..
90932L-AJ-6.	UNITED AIRLINES INC - ABS		..07/15/2024..	Paydown	XXX	..27,929	..27,929	..27,929	..27,929	..0	..0	..0	..0	..0	..27,929	..0	..0	..0	..1,732	..07/15/2037..
90932M-AA-3.	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		..11/01/2024..	Paydown	XXX	..51,200	..51,200	..43,379	..44,139	..0	..7,061	..0	..7,061	..0	..51,200	..0	..0	..0	..1,114	..11/01/2029..
91159H-JQ-4.	US BANCORP		..08/26/2024..	RBC Capital	XXX	..97,909	..95,000	..94,342	..0	..0	..38	..0	..38	..0	..94,381	..0	..3,528	..3,528	..3,040	..01/23/2030..
913017-CY-3.	RTX CORP		..03/18/2024..	Various	XXX	..794,545	..825,000	..824,703	..824,867	..0	..4	..0	..4	..0	..824,872	..0	..(30,327)	..(30,327)	..10,089	..11/16/2028..
91324P-ER-9.	UNITEDHEALTH GROUP INC		..03/20/2024..	Merrill Lynch	XXX	..148,376	..145,000	..144,468	..144,504	..0	..9	..0	..9	..0	..144,513	..0	..3,862	..3,862	..4,676	..02/15/2033..
914906-AS-1.	UNIVISION COMMUNICATIONS INC.		..01/29/2024..	Call @ 100.00	XXX	..105,000	..105,000	..103,163	..104,520	..0	..480	..0	..480	..0	..105,000	..0	..0	..0	..3,362	..02/15/2025..
914906-AY-8.	UNIVISION COMMUNICATIONS INC.		..07/24/2024..	GOLDMAN	XXX	..100,000	..100,000	..100,500	..100,501	..0	..(39)	..0	..(39)	..0	..100,462	..0	..(462)	..(462)	..7,733	..08/15/2028..
91835R-AA-8.	VMC 2021-FL4 A - CMBS		..12/18/2024..	Paydown	XXX	..990,901	..990,901	..990,901	..990,786	..0	..115	..0	..115	..0	..990,901	..0	..0	..0	..18,853	..06/18/2036..
91845A-AA-3.	VZ SECURED FINANCING BV	C.	..05/16/2024..	BARCLAYS CAPITAL INC	XXX	..344,500	..400,000	..396,120	..338,000	..58,729	..0	..0	..58,857	..0	..396,857	..0	..(52,357)	..(52,357)	..16,944	..01/15/2032..
91911T-AR-4.	VALE OVERSEAS LTD.	C.	..01/09/2024..	Various	XXX	..915,243	..900,000	..892,053	..892,378	..0	..15	..0	..15	..0	..892,393	..0	..22,850	..22,850	..4,280	..06/12/2033..
91911X-AW-4.	BAUSCH HEALTH AMERICAS INC.		..11/01/2024..	BARCLAYS CAPITAL INC	XXX	..395,050	..490,000	..208,250	..254,467	..0	..43,426	..0	..43,426	..0	..297,894	..0	..97,156	..97,156	..52,525	..01/31/2027..
92329Y-AL-0.	VENTR XVII ARR - CDO	C.	..07/15/2024..	Paydown	XXX	..418,510	..418,510	..418,510	..418,803	..0	..(292)	..0	..(292)	..0	..418,510	..0	..0	..0	..10,681	..04/15/2027..
92330E-AP-2.	VENTR 19RR ARR - CDO		..10/15/2024..	Paydown	XXX	..41,219	..41,219	..41,317	..0	..0	..(99)	..0	..(99)	..0	..41,219	..0	..0	..0	..1,314	..01/15/2032..
92330W-BJ-5.	VENTR XXIV ARR - CDO		..10/21/2024..	Paydown	XXX	..471,129	..471,129	..471,129	..471,445	..0	..(316)	..0	..(316)	..0	..471,129	..0	..0	..0	..17,629	..10/20/2028..
92331E-AF-3.	VENTR XXIX AR - CDO	C.	..11/15/2024..	Paydown	XXX	..617,594	..617,594	..617,594	..617,594	..0	..0	..0	..0	..0	..617,594	..0	..0	..0	..29,093	..09/07/2030..
92331L-BC-3.	VENTR 27R AR - CDO		..10/21/2024..	Paydown	XXX	..867,622	..867,622	..867,622	..867,622	..0	..0	..0	..0	..0	..867,622	..0	..0	..0	..41,957	..07/22/2030..
92331M-AE-8.	VENTR 26R AR - CDO	C.	..10/21/2024..	Paydown	XXX	..951,999	..951,999	..951,999	..951,999	..0	..0	..0	..0	..0	..951,999	..0	..0	..0	..39,905	..01/20/2029..
92332Y-AE-1.	VENTURE GLOBAL LNG INC		..11/14/2024..	INC	XXX	..41,050	..40,000	..40,000	..0	..0	..0	..0	..0	..0	..40,000	..0	..1,050	..1,050	..863	..01/15/2030..
92343V-EU-4.	VERIZON COMMUNICATIONS INC.		..03/11/2024..	BARCLAYS CAPITAL INC	XXX	..1,545,345	..1,615,000	..1,599,048	..1,594,013	..0	..516	..0	..516	..0	..1,594,530	..0	..(49,185)	..(49,185)	..18,016	..12/03/2029..
92343V-GH-1.	VERIZON COMMUNICATIONS INC.		..08/14/2024..	Adjustment	XXX	..0	..2,500,000	..2,498,875	..2,499,328	..0	..94	..0	..94	..0	..2,499,423	..0	..(2,499,422)	..(2,499,422)	..46,379	..03/22/2028..
92537T-AD-7.	VERUS 2020-INV1 A2 - CMO/RMBS		..10/25/2024..	Paydown	XXX	..902,439	..902,439	..902,422	..907,786	..0	..(5,347)	..0	..(5,347)	..0	..902,439	..0	..0	..0	..23,974	..03/25/2060..
92538E-AC-1.	VERUS 2021-R3 A3 - CMO/RMBS		..12/01/2024..	Paydown	XXX	..106,977	..106,977	..106,977	..105,535	..0	..1,442	..0	..1,442	..0	..106,977	..0	..0	..0	..783	..04/25/2064..
92538X-AA-3.	VERUS 2022-2 A1 - CMO/RMBS		..12/01/2024..	Paydown	XXX	..93,766	..93,766	..82,946	..83,000	..0	..10,765	..0	..10,765	..0	..93,766	..0	..0	..0	..2,267	..02/25/2067..
92539A-AB-0.	VERUS 226 A2 - CMO/RMBS		..12/01/2024..	Paydown	XXX	..101,460	..101,460	..99,016	..99,170	..0	..2,290	..0	..2,290	..0	..101,460	..0	..0	..0	..2,673	..06/27/2067..
92539T-AA-1.	VERUS 2023-4 A1 - CMO/RMBS		..12/01/2024..	Paydown	XXX	..225,966	..225,966	..223,141	..223,262	..0	..2,704	..0	..2,704	..0	..225,966	..0	..0	..0	..7,250	..05/25/2068..
92539X-AA-2.	VERUS 2023-6 A1 - RMBS		..12/01/2024..	Paydown	XXX	..236,475	..236,475	..236,471	..236,471	..0	..4	..0	..4	..0	..236,475	..0	..0	..0	..9,498	..09/25/2068..
92552V-AK-6.	VIASAT INC		..10/17/2024..	Various	XXX	..570,688	..575,000	..578,506	..558,737	..12,375	..1,744	..0	..14,119	..0	..572,856	..0	..(2,168)	..(2,168)	..33,527	..09/15/2025..
92660F-AK-0.	VIDEOTRON LTD		..11/20/2024..	SMRD	XXX	..248,750	..250,000	..235,238	..239,082	..0	..2,724	..0	..2,724	..0	..241,806	..0	..6,944	..6,944	..14,094	..04/15/2027..
92735L-AA-0.	EXPAND ENERGY CORP		..10/15/2024..	Various	XXX	..409,256	..405,000	..409,413	..402,468	..5,269	..179	..0	..5,448	..0	..407,917	..0	..1,340	..1,340	..12,745	..04/15/2029..
927804-GM-0.	VIRGINIA ELECTRIC AND POWER CO.		..11/01/2024..	SERVICES LLC	XXX	..402,496	..400,000	..385,024	..385,341	..0	..997	..0	..997	..0	..386,338	..0	..16,158	..16,158	..26,147	..08/15/2033..
92783#-AA-4.	VIRGINIA INTERNATIONAL GATEWAY		..12/30/2024..	Various	XXX	..48,414	..48,414	..48,414	..0	..0	..0	..0	..0	..0	..48,414	..0	..0	..0	..1,347	..06/30/2030..
928377-AC-4.	VISTA OUTDOOR INC.		..11/27/2024..	Various	XXX	..124,406	..125,000	..125,000	..122,031	..2,969	..563	..0	..3,531	..0	..125,563	..0	..(1,156)	..(1,156)	..4,681	..03/15/2029..
92838@-AA-1.	VISTA RIDGE LLC		..12/31/2024..	Paydown	XXX	..38,852	..51,590	..51,590	..51,590	..0	..(12,738)	..0	..(12,738)	..0	..38,852	..0	..0	..0	..749	..10/14/2049..
92840V-AB-8.	VISTRA OPERATIONS COMPANY LLC		..02/22/2024..	JEFF	XXX	..24,625	..25,000	..25,000	..24,688	..313	..0	..0	..313	..0	..25,000	..0	..(375)	..(375)	..746	..02/15/2027..
92840V-AD-4.	VISTRA OPERATIONS COMPANY LLC		..07/15/2024..	Maturity @ 100.00	XXX	..230,000	..230,000	..234,149	..230,761	..0	..(761)	..0	..(761)	..0	..230,000	..0	..0	..0	..8,165	..07/15/2024..
92858R-AB-6.	VMED Q2 UK FINANCING I PLC	C.	..10/29/2024..	Goldman Sachs	XXX	..173,500	..200,000	..201,500	..178,000	..23,180	..(111)	..0	..23,070	..0	..201,070	..0	..(27,570)	..(27,570)	..12,271	..07/15/2031..
928668-AT-9.	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		..02/26/2024..	ING FINANCIAL MARKETS LLC	XXX	..1,329,899	..1,350,000	..1,346,733	..1,349,062	..0	..77	..0	..77	..0	..1,349,139	..0	..(19,240)	..(19,240)	..18,218	..11/13/2025..
92917J-AA-5.	VOYA 2018-2 A1 - CDO		..10/15/2024..	Paydown	XXX	..407,581	..416,803	..416,011	..416,107	..0	..(8,526)	..0	..(8,526)	..0	..407,581	..0	..0	..0	..14,961	..07/15/2031..

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
92920L-AE-7	VOYA 2022-4 C - CDO	C	04/22/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	48,396	10/20/2033
92925C-BB-7	WAMU 2005-AR19 1A2 - CMO/RMBS		12/25/2024	Paydown	XXX	65,605	65,605	58,471	57,292	.0	8,313	.0	8,313	.0	65,605	.0	.0	.0	1,221	12/25/2045
92925C-DA-7	WAMU 2006-AR3 1A1 - CMO/RMBS		12/01/2024	Paydown	XXX	28,916	28,916	25,748	25,454	.0	3,461	.0	3,461	.0	28,916	.0	.0	.0	709	02/25/2046
929566-AL-1	WABASH NATIONAL CORP		12/05/2024	Various	XXX	27,734	30,000	27,150	27,150	2,850	.0	.0	2,850	.0	30,000	.0	(2,266)	(2,266)	1,365	10/15/2028
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2024	Paydown	XXX	144,606	144,606	144,600	144,587	.0	19	.0	19	.0	144,606	.0	.0	.0	3,722	09/15/2044
948596-AE-1	WEIBO CORP	C	11/18/2024	Deutsche Bank	XXX	476,216	530,000	448,645	456,881	.0	8,356	.0	8,356	.0	465,238	.0	10,978	10,978	24,397	07/08/2030
94949L-AL-4	WELF 2016-2 A1R - CDO	C	04/22/2024	Paydown	XXX	161,065	161,065	161,076	161,076	.0	(11)	.0	(11)	.0	161,065	.0	.0	.0	4,094	10/20/2028
94951D-AA-1	WELF 2018-3 A1A - CDO		12/04/2024	Paydown	XXX	750,000	750,000	750,000	750,000	.0	.0	.0	.0	.0	750,000	.0	.0	.0	50,089	01/20/2032
94989C-AX-9	WFCM 2015-C26 A4 - CMBS		12/18/2024	Paydown	XXX	4,000,000	4,000,000	3,882,031	3,974,593	.0	25,407	.0	25,407	.0	4,000,000	.0	.0	.0	116,721	02/18/2048
94989E-AE-7	WFCM 2015-LC20 A5 - CMBS		12/01/2024	Paydown	XXX	14,819	14,819	14,377	14,714	.0	105	.0	105	.0	14,819	.0	.0	.0	472	04/15/2050
95000D-BE-0	WFCM 2016-C34 ASB - CMBS		12/01/2024	Paydown	XXX	43,118	43,118	47,804	42,916	.0	202	.0	202	.0	43,118	.0	.0	.0	657	06/17/2049
95000U-AU-6	WELLS FARGO & CO		01/26/2024	Wells Fargo	XXX	560,794	647,000	638,312	638,521	.0	64	.0	64	.0	638,585	.0	(77,791)	(77,791)	8,911	03/02/2033
95000U-2X-0	WELLS FARGO & CO		02/26/2024	Wells Fargo	XXX	1,387,252	1,415,000	1,415,000	1,415,000	.0	.0	.0	.0	.0	1,415,000	.0	(27,748)	(27,748)	18,894	04/25/2026
95001L-AS-1	WFCM 18-C43 - CMBS		07/01/2024	Paydown	XXX	101,236	101,236	97,409	98,161	.0	3,075	.0	3,075	.0	101,236	.0	.0	.0	1,767	03/17/2051
95001L-AS-1	WFCM 2018-C43 ASB - CMBS		12/01/2024	Paydown	XXX	53,352	53,352	51,335	51,937	.0	1,415	.0	1,415	.0	53,352	.0	.0	.0	534	03/17/2051
95001X-AZ-9	WFCM 2019-C50 ASB - CMBS		12/01/2024	Paydown	XXX	122,181	122,181	125,841	123,768	.0	(1,587)	.0	(1,587)	.0	122,181	.0	.0	.0	3,131	05/17/2052
95002B-AC-7	WFCM 2019-C53 ASB - CMBS		12/01/2024	Paydown	XXX	55,969	55,969	57,645	56,782	.0	(812)	.0	(812)	.0	55,969	.0	.0	.0	1,592	10/17/2052
95002M-AV-1	WFCM 2019-C52 ASB - CMBS		12/01/2024	Paydown	XXX	101,217	101,217	104,250	102,662	.0	(1,445)	.0	(1,445)	.0	101,217	.0	.0	.0	2,414	08/16/2052
95002X-BA-2	WFCM 2020-C57 A1 - CMBS		12/01/2024	Paydown	XXX	123,571	123,571	119,200	.0	.0	4,371	.0	4,371	.0	123,571	.0	.0	.0	375	08/15/2053
95040Q-AK-0	WELLTOWER OP LLC		10/30/2024	Jane Street	XXX	53,023	55,000	54,941	54,974	.0	7	.0	7	.0	54,980	.0	(1,958)	(1,958)	1,799	02/15/2027
95081Q-AN-4	WESCO DISTRIBUTION INC		06/14/2024	Call @ 100.00	XXX	450,000	450,000	462,188	451,250	796	(2,046)	.0	(1,250)	.0	450,000	.0	.0	.0	16,031	06/15/2025
958254-AD-6	WESTERN MIDSTREAM OPERATING LP		10/31/2024	GOLDMAN	XXX	113,419	125,000	122,188	122,396	.0	59	.0	59	.0	122,455	.0	(9,036)	(9,036)	7,380	04/01/2044
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		12/12/2024	CITADEL SECURITIES LLC	XXX	147,503	150,000	158,250	155,120	.0	(1,176)	.0	(1,176)	.0	153,944	.0	(6,441)	(6,441)	8,663	03/01/2028
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		04/16/2024	MILLENIUM ADVISORS LLC	XXX	948,340	1,000,000	995,700	998,551	.0	143	.0	143	.0	998,694	.0	(50,354)	(50,354)	14,663	11/15/2026
962178-AN-9	TRI POINTE HOMES INC (DELAWARE)		05/15/2024	Call @ 100.00	XXX	120,000	120,000	130,500	119,550	1,640	(1,190)	.0	450	.0	120,000	.0	.0	.0	2,938	06/15/2024
96467F-AQ-3	WBOX I CR - CDO	C	06/26/2024	Paydown	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	14,796	07/26/2032
96467H-AJ-5	WBOX I I I D - CDO	C	10/15/2024	Paydown	XXX	750,000	750,000	750,000	750,000	.0	.0	.0	.0	.0	750,000	.0	.0	.0	68,028	10/16/2034
969457-CA-6	WILLIAMS COMPANIES INC		01/19/2024	GOLDMAN	XXX	75,866	80,000	79,963	79,965	.0	.0	.0	.0	.0	79,965	.0	(4,099)	(4,099)	1,861	08/15/2052
97655J-BU-5	WIN 161 2A5 - CMO/RMBS		12/01/2024	Paydown	XXX	7,195	7,195	7,195	7,193	.0	1	.0	1	.0	7,195	.0	.0	.0	111	12/20/2030
976826-BQ-9	WISCONSIN POWER AND LIGHT CO		01/19/2024	KNIAM	XXX	139,487	150,000	148,233	148,438	.0	9	.0	9	.0	148,447	.0	(8,961)	(8,961)	2,337	09/01/2032
978097-AG-8	WOLVERINE WORLD WIDE INC		07/30/2024	INC	XXX	42,563	50,000	48,250	39,250	9,411	123	.0	9,534	.0	48,784	.0	(6,222)	(6,222)	1,922	08/15/2029
98138H-AH-4	WORKDAY INC		01/19/2024	MARKETAXESS CORPORATION	XXX	165,632	175,000	174,990	174,992	.0	.0	.0	.0	.0	174,992	.0	(9,360)	(9,360)	2,014	04/01/2029
98313R-AG-1	WYNN MACAU LTD	C	08/09/2024	GOLDMAN	XXX	197,000	200,000	138,250	160,075	.0	10,656	.0	10,656	.0	170,731	.0	26,269	26,269	11,825	01/15/2026
98313R-AH-9	WYNN MACAU LTD	C	05/15/2024	UBS	XXX	468,750	500,000	308,125	340,291	.0	9,187	.0	9,187	.0	349,478	.0	119,272	119,272	20,391	08/26/2028
98625T-AN-5	GNRT 2R CR - CDO		08/27/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	127,977	01/22/2031
98665H-AA-4	YORK HOSPITAL		06/03/2024	Redemption @ 100.00	XXX	20,633	20,633	20,633	20,633	.0	.0	.0	.0	.0	20,633	.0	.0	.0	346	06/01/2050
98665H-AB-2	YORK HOSPITAL		06/03/2024	Call @ 100.00	XXX	12,343	12,343	12,343	12,343	.0	.0	.0	.0	.0	12,343	.0	.0	.0	178	06/01/2044
C5864@-AG-4	MULLEN GROUP LTD		10/22/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	76,800	10/22/2024
D2736H-AN-9	FRITZ DR?XMAIER GMBH & CO.KG	C	04/02/2024	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	25,000	04/02/2024
60446N-AY-0	ANGLO AMERICAN CAPITAL PLC	D	01/09/2024	MERRILL LYNCH, PIERCE, FENNER & SM?/BAS	XXX	603,515	606,000	594,294	594,743	.0	25	.0	25	.0	594,768	.0	8,747	8,747	6,388	05/02/2033
640365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD	D	09/27/2024	LIMITED	XXX	938,830	892,000	882,188	883,401	.0	1,033	.0	1,033	.0	884,434	.0	54,396	54,396	47,957	05/15/2029
659669-AC-8	MEITUAN	D	11/18/2024	Deutsche Bank	XXX	989,462	1,115,000	886,078	899,858	.0	22,742	.0	22,742	.0	922,600	.0	66,862	66,862	35,991	10/28/2030
65975L-AF-3	MELCO RESORTS FINANCE LTD	D	03/07/2024	Various	XXX	879,170	936,000	866,268	861,120	5,550	2,446	.0	7,997	.0	869,117	.0	10,053	10,053	34,065	07/21/2028
6781A6-AC-7	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 3	D	04/08/2024	Maturity @ 100.00	XXX	1,060,000	1,060,000	1,069,943	1,060,497	.0	(497)	.0	(497)	.0	1,060,000	.0	.0	.0	21,200	04/08/2024
L6388G-HV-5	MILLICOM INTERNATIONAL CELLULAR SA	D	11/18/2024	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	(50,846)	.0	50,846	50,846	.0	03/25/2029
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR SA	D	03/04/2024	MERRILL LYNCH, PIERCE, FENNER & SM?/BAS	XXX	911,710	1,054,000	877,455	876,138	1,877	3,304	.0	5,180	.0	881,318	.0	30,392	30,392	16,996	04/27/2031
L78043-AE-3	PUMA INTERNATIONAL FINANCING SA	D	12/06/2024	Redemption @ 100.00	XXX	513,748	513,748	480,039	485,028	.0	28,720	.0	28,720	.0	513,748	.0	.0	.0	25,687	01/24/2026
M60170-AV-5	ISRAEL ELECTRIC CORP LTD	D	11/12/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,126,590	2,014,672	.0	(14,672)	.0	(14,672)	.0	2,000,000	.0	.0	.0	100,000	11/12/2024
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV	D	12/10/2024	Jefferies Company	XXX	175,176	200,000	171,800	174,701	.0	3,258	.0	3,258	.0	177,959	.0	(2,783)	(2,783)	12,275	01/31/2030
N15516-AG-7	BRASKEM NETHERLANDS FINANCE BV	D	02/14/2024	BNP Paribas	XXX	183,360	200,000	165,000	165,077	.0	321	.0	321	.0	165,398	.0	17,962	17,962	7,371	02/13/2033
N7163R-AY-9	PROSUS NV	D	10/25/2024	GLOBAL MRKS	XXX	1,460,659	1,792,000	1,329,518	1,331,449	.0	4,483	.0	4,483	.0	1,335,932	.0	124,727	124,727	113,943	01/19/2052
N8133N-AA-5	SIGMA FINANCE NETHERLANDS BV	D	11/20/2024	MARKETAXESS CORPORATION	XXX	918,070	928,000	960,741	946,535	.0	(3,917)	.0	(3,917)	.0	942,618	.0	(24,547)	(24,547)	52,026	03/27/2028

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
P01703-AC-4.	ALPEK SAB DE CV.....	D.	02/22/2024.	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS.	XXX	472,730	513,000	458,494	463,817	0	1,103	0	1,103	0	464,920	0	7,810	7,810	9,569	09/18/2029..
P2205J-AQ-3.	CENCOSUD SA.....	D.	10/23/2024.	BANK OF NEW YORK TORONTO	XXX	915,449	937,000	871,782	874,897	0	13,065	0	13,065	0	887,962	0	27,487	27,487	52,039	07/17/2027..
Q0458*-AF-6.	AQUASURE FINANCE PTY LTD.....	C.	07/12/2024.	Redemption @ 100.00.	XXX	87,371	87,371	87,371	87,371	0	0	0	0	0	87,371	0	0	0	2,879	01/12/2034..
U8035U-AC-6.	SASOL FINANCING USA LLC.....		08/13/2024.	GOLDMAN SACHS INTL.....	XXX	873,375	850,000	868,063	865,938	2,059	(1,639)	0	419	0	866,357	0	7,018	7,018	58,054	05/03/2029..
V3855M-AA-5.	GREENKO POWER II LTD.....	D.	12/13/2024.	Various.....	XXX	880,941	971,100	881,759	876,418	5,571	(15,700)	0	(10,129)	0	866,288	0	14,652	14,652	41,003	12/13/2028..
W0805#-AN-8.	ASSA ABLOY FINANCIAL SERVICES AB (PUBL).....	C.	08/09/2024.	Maturity @ 100.00.....	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,038	08/09/2024..
Y5257Y-AJ-6.	LENOVO GROUP LTD.....	D.	11/18/2024.	BARCLAYS CAPITAL INC.	XXX	300,121	332,000	279,408	286,573	0	4,898	0	4,898	0	291,471	0	8,651	8,651	11,894	11/02/2030..
Y71260-AB-2.	INDOFOOD CBP SUKSES MAKUR TBK PT.....	D.	11/26/2024.	Jefferies & Co., Inc.	XXX	619,282	739,000	563,488	564,980	0	2,137	0	2,137	0	567,117	0	52,165	52,165	34,092	06/09/2051..
Y7150M-AE-7.	PTTEP TREASURY CENTER CO LTD.....	D.	04/25/2024.	Various.....	XXX	491,134	651,000	469,775	470,417	0	282	0	282	0	470,698	0	20,436	20,436	6,404	12/06/2059..
Y77108-AF-8.	XIAOMI BEST TIME INTERNATIONAL LTD.	D.	10/09/2024.	Various.....	XXX	550,853	690,000	442,079	442,410	0	2,386	0	2,386	0	444,797	0	106,057	106,057	35,048	07/14/2051..
Y8085F-BL-3.	SK HYNIX INC.....	D.	04/16/2024.	BNP Paribas.....	XXX	1,092,203	1,062,000	1,059,262	1,059,627	0	56	0	56	0	1,059,683	0	32,520	32,520	51,964	01/17/2033..
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						358,700,241	372,055,454	364,735,685	353,630,083	2,812,465	1,435,030	345,958	3,901,536	0	363,729,960	0	(5,029,719)	(5,029,719)	14,667,836	XXX
Bonds - Hybrid Securities																				
534187-BN-8.	LINCOLN NATIONAL CORP.....		12/17/2024.	Jefferies	XXX	243,950	287,000	253,996	254,864	0	351	0	351	0	255,216	0	(11,266)	(11,266)	24,816	05/17/2066..
539439-AG-4.	LLOYDS BANKING GROUP PLC.....	C.	05/09/2024.	BAIRD, ROBERT W., & COMPANY IN PERSHING DIV OF DLJ SEC	XXX	200,300	200,000	207,500	197,600	3,139	(539)	0	2,600	0	200,200	0	100	100	5,542	12/31/2049..
866142-AA-0.	SUMMIT MIDSTREAM PARTNERS LP.....		07/17/2024.	LINDING.....	XXX	412,650	280,000	4,024	8,130	0	0	0	0	8,130	0	404,520	404,520	0	12/31/2049..	
H72108-HG-3.	UBS AG.....	D.	05/15/2024.	Maturity @ 100.00.....	XXX	400,000	400,000	442,000	404,501	0	(4,501)	0	(4,501)	0	400,000	0	0	0	20,500	05/15/2024..
1309999999 - Bonds - Hybrid Securities						1,256,900	1,167,000	907,520	865,096	3,139	(4,689)	0	(1,550)	0	863,545	0	393,355	393,355	50,858	XXX
Bonds - Unaffiliated Bank Loans																				
000000-00-0.	Gray Television Inc.....		10/11/2024.	Various.....	XXX	245,589	250,000	240,000	0	0	3,373	0	3,373	0	245,381	0	208	208	4,776	06/04/2029..
00216E-AH-2.	TEKNI-PLEX (TRIDENT TPI HLDGS INC)...		10/23/2024.	Redemption @ 100.00.	XXX	136,136	136,136	132,052	135,511	0	625	0	625	0	136,136	0	0	0	11,441	09/17/2028..
05349U-BM-3.	AVAYA INC.....		04/30/2024.	Redemption @ 100.00.	XXX	132,715	227,865	35,496	31,721	3,775	10,189	0	13,964	0	45,685	0	87,029	87,029	802	08/01/2028..
07014Q-AN-1.	VR GREAT OUTDOORS GR 3.750% 3/06/28.		12/31/2024.	Various.....	XXX	77,289	76,790	75,924	76,354	0	202	0	202	0	76,556	0	733	733	4,727	03/06/2028..
12768E-AH-9.	CAESARS ENT INC 1L TLB CL		12/31/2024.	Direct.....	XXX	1,315	1,313	1,312	0	0	0	0	0	0	1,315	0	0	0	69	02/06/2031..
22164M-AB-3.	COTIVITI 1L TL 2/24 3.25% 02/21/2031.		12/02/2024.	Redemption @ 100.00.	XXX	498,750	498,750	496,256	0	0	210	0	210	0	498,750	0	0	0	24,171	05/01/2031..
25277B-AE-8.	Diamond Sports Group 1st Priority T/L (S.....		11/18/2024.	Direct.....	XXX	86,259	86,259	86,259	62,537	23,721	0	0	23,721	0	86,259	0	0	0	5,564	05/19/2026..
55759V-AB-4.	Madison IAQ LLC Initial Term Loan (eff 6.....		09/30/2024.	Redemption @ 100.00.	XXX	386	386	385	0	0	0	0	0	0	386	0	0	0	0	06/16/2028..
76173F-AW-7.	Term Loan B : Reynolds Group.....		05/28/2024.	Redemption @ 100.00.	XXX	67,980	67,980	67,900	67,968	0	13	0	13	0	67,980	0	0	0	1,835	02/05/2026..
88037H-AN-4.	TENNECO INC TERM LOAN.....		12/31/2024.	Redemption @ 100.00.	XXX	3,325	3,325	2,693	3,243	0	82	0	82	0	3,325	0	0	0	193	11/17/2028..
89841E-AB-1.	ULTI TL B 1L 01/2031.....		12/31/2024.	Redemption @ 100.00.	XXX	1,200	1,200	1,196	0	0	0	0	0	0	1,200	0	0	0	34	01/31/2031..
99AAP7-22-1.	AVAYA.....		04/30/2024.	Not Provided.....	XXX	0	0	0	0	0	0	0	0	0	0	0	(1)	(1)	0	02/01/2029..
B8A7H6-35-0.	ACRISURE LLC.....		09/30/2024.	Redemption @ 100.00.	XXX	1,513	1,513	1,449	1,504	0	9	0	9	0	1,513	0	0	0	133	02/15/2027..
B8A9KV-MK-3.	ACRISURE LLC.....		06/20/2024.	Redemption @ 100.00.	XXX	149,236	149,236	144,199	145,083	0	4,152	0	4,152	0	149,236	0	0	0	7,407	02/15/2027..
C4000K-AE-4.	Garda World Security T/L B (2/22)....		10/31/2024.	Redemption @ 100.00.	XXX	1,032	1,032	1,029	0	0	0	0	0	0	1,032	0	0	0	38	02/12/2029..
LX1821-54-0.	CLEAR CHANNEL OUTDOOR HOLDINGS INC. TERM.....		10/25/2023.	Unknown.....	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	269	08/07/2026..
LX1959-84-5.	SKILLSOFT US CORP TERM LOAN.....		10/31/2024.	Various.....	XXX	49,375	52,437	51,649	50,423	1,727	83	0	1,810	0	52,233	0	(2,859)	(2,859)	1,765	07/14/2028..
LX1982-15-1.	SWF HOLDINGS I CORP. DTD 10/06/21 09/17.....		03/28/2024.	Redemption @ 100.00.	XXX	1,613	1,613	1,596	1,453	159	1	0	160	0	1,613	0	0	0	38	09/17/2028..
LX1983-84-5.	XPLORNET COMMS INC TERM LOAN.....		03/29/2024.	Redemption @ 100.00.....	XXX	88,524	576,480	88,517	342,556	231,895	111	486,038	(254,031)	0	88,524	0	0	0	0	10/02/2028..
1909999999 - Bonds - Unaffiliated Bank Loans						1,542,234	2,132,313	1,427,913	918,355	261,277	19,050	486,038	(205,711)	0	1,457,123	0	85,111	85,111	63,262	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						812,741,446	832,056,443	820,281,870	792,062,311	3,838,866	3,200,195	831,996	6,207,065	0	820,120,771	0	(7,379,325)	(7,379,325)	23,145,277	XXX
2509999998 - Bonds - Summary item from Part 5 for Bonds						466,519,447	488,327,100	463,875,137	0	0	347,940	0	347,940	0	464,223,077	0	2,296,370	2,296,370	4,055,839	XXX
2509999999 - Bonds - Subtotals - Bonds						1,279,260,893	1,320,383,544	1,284,157,008	792,062,311	3,838,866	3,548,135	831,996	6,555,005	0	1,284,343,848	0	(5,082,955)	(5,082,955)	27,201,116	XXX
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						315,000	XXX	313,819	0	0	1,181	0	1,181	0	315,000	0	0	0	7,875	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						315,000	XXX	313,819	0	0	1,181	0	1,181	0	315,000	0	0	0	7,875	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
00737L-10-3.	ADTALEM GLOBAL EDUCATION ORD.....		11/22/2024.	Various.....	XXX	246,000	22,283	7,294	14,502	(7,208)	0	0	(7,208)	0	7,294	0	14,989	14,989	0	XXX.
05351X-30-9.	AVAYA HOLDINGS CORP.....		04/29/2024.	Bank of America.....	XXX	2,743,000	12,344	32,928	5,486	27,442	0	0	27,442	0	32,928	0	(20,585)	(20,585)	0	XXX.
05351X-50-7.	AVAYA HOLDINGS CORP.....		04/29/2024.	Bank of America.....	XXX	5,451,000	24,530	65,424	94,030	(28,606)	0	0	(28,606)	0	65,424	0	(40,895)	(40,895)	0	XXX.
055610-20-1.	BOK FINANCIAL ORD.....		09/13/2024.	Morgan Stanley.....	XXX	91,000	9,280	7,641	7,794	(153)	0	0	(153)	0	7,641	0	1,639	1,639	150	XXX.
104674-10-6.	BRADY NONVOTING CL A ORD.....		09/06/2024.	Various.....	XXX	1,107,000	81,411	50,094	64,970	(14,876)	0	0	(14,876)	0	50,094	0	31,317	31,317	780	XXX.
109696-10-4.	BRINK'S ORD.....		09/26/2024.	Various.....	XXX	990,000	99,058	58,605	87,071	(28,466)	0	0	(28,466)	0	58,605	0	40,453	40,453	450	XXX.
14316J-10-8.	CARLYLE GROUP ORD.....</																			

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810-TU-2	UNITED STATES TREASURY		04/15/2024	DEUTSCHE BANK SECURITIES, INC.	10/07/2024	BOFA SECURITIES, INC.	500,000	468,398	503,984	468,908	0	510	0	510	0	0	35,076	35,076	14,147	3,666
912828-ZV-5	UNITED STATES TREASURY		03/08/2024	BNY MELLON CAPITAL MARKETS, LLC	10/31/2024	MORGAN STANLEY & COMPANY	4,000,000	3,547,656	3,632,813	3,630,889	0	83,232	0	83,232	0	0	1,924	1,924	16,739	3,901
91282C-CH-2	UNITED STATES TREASURY		03/08/2024	MORGAN STANLEY & COMPANY	12/09/2024	MORGAN STANLEY & COMPANY	4,000,000	3,552,344	3,626,875	3,624,693	0	72,349	0	72,349	0	0	2,182	2,182	47,147	9,753
91282C-EE-7	UNITED STATES TREASURY		04/29/2024	MORGAN STANLEY & COMPANY	10/31/2024	Wells Fargo Securities, LLC	1,250,000	1,125,195	1,158,398	1,136,808	0	11,612	0	11,612	0	0	21,591	21,591	17,454	2,433
91282C-EM-9	UNITED STATES TREASURY		06/25/2024	JP MORGAN	10/30/2024	JP MORGAN	8,200,000	7,692,318	7,782,882	7,725,130	0	32,812	0	32,812	0	0	57,752	57,752	117,287	36,516
91282C-EV-9	UNITED STATES TREASURY		03/08/2024	BANC OF AMERICA/FIXED INCOME	10/31/2024	J P MORGAN SECURITIES	3,600,000	3,458,672	3,454,172	3,474,359	0	15,687	0	15,687	0	0	(20,187)	(20,187)	97,924	22,821
91282C-FT-3	UNITED STATES TREASURY		02/15/2024	BANC OF AMERICA/FIXED INCOME	08/29/2024	BANC OF AMERICA/FIXED INCOME	5,000,000	4,947,656	5,065,234	4,952,294	0	4,637	0	4,637	0	0	112,941	112,941	166,304	59,341
91282C-GB-1	UNITED STATES TREASURY		02/15/2024	INCOME	08/29/2024	J P MORGAN SECURITIES	5,000,000	4,915,820	5,036,719	4,922,872	0	7,052	0	7,052	0	0	113,847	113,847	128,991	25,017
91282C-GW-7	UNITED STATES TREASURY		05/28/2024	GOLDMAN	07/11/2024	DBSI	250,000	232,383	237,939	232,595	0	212	0	212	0	0	5,344	5,344	3,558	2,476
91282C-HE-4	UNITED STATES TREASURY		01/09/2024	Wells Fargo Securities, LLC	12/09/2024	MORGAN STANLEY & COMPANY	10,000,000	9,851,953	9,848,828	9,881,004	0	29,051	0	29,051	0	0	(32,176)	(32,176)	372,459	40,608
91282C-HF-1	UNITED STATES TREASURY		05/28/2024	Various	09/27/2024	Various	1,890,000	1,814,400	1,865,373	1,816,721	0	2,321	0	2,321	0	0	48,651	48,651	49,649	34,857
91282C-HJ-3	UNITED STATES TREASURY		05/28/2024	MORGAN STANLEY & COMPANY	09/26/2024	BMO Capital Markets	795,000	762,952	800,372	764,516	0	1,564	0	1,564	0	0	35,857	35,857	22,116	12,203
91282C-HK-0	UNITED STATES TREASURY		05/28/2024	BARCLAYS CAPITAL INC.	07/10/2024	RBC Capital	500,000	488,984	494,570	489,298	0	313	0	313	0	0	5,272	5,272	10,598	8,187
91282C-HT-1	UNITED STATES TREASURY		11/08/2024	Various	11/27/2024	Various	31,940,000	30,884,913	31,274,438	30,900,032	0	15,119	0	15,119	0	0	374,406	374,406	393,950	228,402
91282C-HV-6	UNITED STATES TREASURY		05/28/2024	INCOME	09/26/2024	CITADEL SECURITIES LLC	420,000	419,147	423,757	419,393	0	246	0	246	0	0	4,365	4,365	12,066	5,079
91282C-JR-3	UNITED STATES TREASURY		01/19/2024	BARCLAY INVESTMENTS, INC.	02/15/2024	Various	8,500,000	8,375,171	8,313,205	8,376,723	0	1,553	0	1,553	0	0	(63,518)	(63,518)	40,419	19,265
91282C-JV-4	UNITED STATES TREASURY		03/18/2024	JP Morgan	04/04/2024	CITIGROUP GLOBAL MARKETS	250,000	247,656	248,027	247,714	0	58	0	58	0	0	313	313	1,897	1,401
91282C-JW-2	UNITED STATES TREASURY		05/16/2024	Various	10/31/2024	Various	13,891,000	13,777,960	13,722,653	13,785,070	0	7,110	0	7,110	0	0	(62,417)	(62,417)	170,891	53,881
91282C-JX-0	UNITED STATES TREASURY		02/13/2024	Various	09/27/2024	Various	1,400,000	1,390,569	1,405,414	1,390,593	0	24	0	24	0	0	14,821	14,821	24,535	1,363
91282C-JZ-5	UNITED STATES TREASURY		04/18/2024	Various	11/25/2024	Various	11,667,000	11,424,437	11,599,509	11,433,577	0	9,140	0	9,140	0	0	165,932	165,932	227,289	30,099
91282C-KB-6	UNITED STATES TREASURY		05/28/2024	BNP Paribas	09/11/2024	BNP PARIBAS	1,500,000	1,490,391	1,518,164	1,492,018	0	1,627	0	1,627	0	0	26,146	26,146	36,987	16,778
91282C-KD-2	UNITED STATES TREASURY		03/20/2024	Various	10/30/2024	Various	11,777,000	11,765,910	11,846,027	11,767,097	0	1,187	0	1,187	0	0	78,929	78,929	184,104	14,373
91282C-KF-7	UNITED STATES TREASURY		04/24/2024	BMO Capital Markets	05/02/2024	RBC Capital	465,000	450,051	452,612	450,092	0	41	0	41	0	0	2,520	2,520	1,729	1,310
91282C-KG-5	UNITED STATES TREASURY		04/01/2024	RBCMK	10/30/2024	Various	6,451,000	6,426,568	6,470,757	6,428,943	0	2,375	0	2,375	0	0	41,814	41,814	142,511	1,454
91282C-KH-3	UNITED STATES TREASURY		04/29/2024	CITIGROUP GLOBAL MARKETS	07/09/2024	Various	5,975,000	5,921,318	5,940,271	5,923,863	0	2,545	0	2,545	0	0	16,408	16,408	47,019	22,039
91282C-KN-0	UNITED STATES TREASURY		05/29/2024	DBSI	07/10/2024	BNP PARIBAS	1,000,000	998,789	1,022,656	998,816	0	26	0	26	0	0	23,841	23,841	9,049	3,770
91282C-KP-5	UNITED STATES TREASURY		05/01/2024	JP MORGAN	06/25/2024	Deutsche Bank	3,789,000	3,776,574	3,843,757	3,776,911	0	337	0	337	0	0	66,846	66,846	27,143	952
91282C-KQ-3	UNITED STATES TREASURY		08/01/2024	Various	09/24/2024	Various	7,364,000	7,425,541	7,626,086	7,424,666	0	(874)	0	(874)	0	0	201,419	201,419	85,691	36,554
91282C-KT-7	UNITED STATES TREASURY		06/03/2024	JP MORGAN	06/25/2024	HARRIS NESBITT CORP BONDS	1,621,000	1,625,435	1,637,397	1,625,388	0	(47)	0	(47)	0	0	12,009	12,009	5,182	797
91282C-KW-0	UNITED STATES TREASURY		06/28/2024	CITIGROUP GLOBAL MARKETS	07/03/2024	CITADEL SECURITIES LLC	600,000	597,680	597,023	597,683	0	3	0	3	0	0	(659)	(659)	346	69
91282C-KY-6	UNITED STATES TREASURY		07/23/2024	JP Morgan	09/27/2024	HSBC SINGAPORE	4,000,000	4,008,750	4,066,406	4,007,981	0	(769)	0	(769)	0	0	58,425	58,425	46,250	12,065
91282C-LC-3	UNITED STATES TREASURY		08/01/2024	BNP Paribas	09/24/2024	BNP Paribas	3,284,000	3,290,933	3,357,115	3,290,748	0	(184)	0	(184)	0	0	66,366	66,366	19,990	714
91282C-LD-1	UNITED STATES TREASURY		08/26/2024	Various	10/16/2024	Various	5,500,000	5,626,172	5,634,684	5,624,455	0	(1,717)	0	(1,717)	0	0	10,228	10,228	39,344	15,345
91282C-LF-6	UNITED STATES TREASURY		10/07/2024	Various	11/01/2024	Various	6,105,000	6,128,160	6,077,965	6,128,060	0	(100)	0	(100)	0	0	(50,095)	(50,095)	35,241	17,886
91282C-LG-4	UNITED STATES TREASURY		08/29/2024	CITADEL SECURITIES LLC	11/13/2024	Various	1,000,000	999,844	995,195	999,855	0	11	0	11	0	0	(4,660)	(4,660)	7,184	1,529
91282C-LK-5	UNITED STATES TREASURY		09/18/2024	Various	09/24/2024	Various	6,560,000	6,572,693	6,604,568	6,572,738	0	46	0	46	0	0	31,830	31,830	15,672	7,790
91282C-LM-1	UNITED STATES TREASURY		10/03/2024	CITIGROUP GLOBAL MARKETS	10/16/2024	CITADEL SECURITIES LLC	1,250,000	1,244,287	1,227,734	1,244,313	0	26	0	26	0	0	(16,579)	(16,579)	2,116	498
91282C-LP-4	UNITED STATES TREASURY		09/30/2024	BMO Capital Markets	10/03/2024	CITADEL SECURITIES LLC	2,000,000	1,993,984	1,993,047	1,994,009	0	24	0	24	0	0	(962)	(962)	769	192
91282C-LR-0	UNITED STATES TREASURY		11/01/2024	JP MORGAN	12/03/2024	GOLDMAN	3,777,000	3,778,334	3,781,131	3,778,317	0	(18)	0	(18)	0	0	2,814	2,814	14,633	1,722
91282C-LW-9	UNITED STATES TREASURY		11/06/2024	DBSI	11/07/2024	BMO Capital Markets	500,000	491,758	496,309	491,758	0	0	0	0	0	0	4,551	4,551	0	0
0109999999 - Bonds - U.S. Governments							187,571,000	183,991,757	185,684,070	184,290,897	0	299,141	0	299,141	0	0	1,393,172	1,393,172	2,656,384	757,108
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F032-66-6	FNCL -3.5N-JUN-2024 - MBS		06/05/2024	Various																

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.						
01F042-67-3	FNCL-4 -5N-JUL-2024 - MBS	.07/01/2024	Various	.07/01/2024	Various	5,200,000	4,873,883	4,911,207	4,873,883	0	.0	.0	.0	.0	37,324	37,324	.0	.0		
01F042-68-1	FNCL-4 -5N-AUG-2024 - MBS	.06/24/2024	Bank of America Securities	.07/15/2024	BOFA SECURITIES, INC.	2,600,000	2,472,234	2,478,531	2,472,234	0	.0	.0	.0	.0	6,297	6,297	.0	.0		
01F042-69-9	FNCL-4 -5N-SEP-2024 - MBS	.09/03/2024	Various	.09/03/2024	Various	5,200,000	5,019,422	5,026,328	5,019,422	0	.0	.0	.0	.0	6,906	6,906	.0	.0		
01F042-6A-6	FNCL-4 -5N-OCT-2024 - MBS	.07/17/2024	JP MORGAN SECURITIES LLC	.09/11/2024	JP MORGAN SECURITIES LLC	2,600,000	2,487,469	2,569,328	2,487,469	0	.0	.0	.0	.0	81,859	81,859	.0	.0		
01F042-6B-4	FNCL-4 -5N-NOV-2024 - MBS	.11/04/2024	Various	.11/04/2024	Various	5,200,000	5,039,938	4,960,008	5,039,938	0	.0	.0	.0	.0	(79,930)	(79,930)	.0	.0		
01F042-6C-2	FNCL-4 -5N-DEC-2023 - MBS	.10/22/2024	CITIGROUP GLOBAL MARKETS INC.	.12/09/2024	J P MORGAN SECURITIES	2,600,000	2,490,516	2,500,266	2,490,516	0	.0	.0	.0	.0	9,750	9,750	.0	.0		
01F050-61-9	FNCL-5N-JAN-2024 - MBS	.01/01/2024	J P MORGAN SECURITIES	.01/08/2024	J P MORGAN SECURITIES	1,000,000	957,070	983,594	957,070	0	.0	.0	.0	.0	26,523	26,523	2,083	2,083		
01F050-62-7	FNCL-5N-FEB-2024 - MBS	.01/08/2024	J P MORGAN SECURITIES	.01/23/2024	J P MORGAN SECURITIES	1,000,000	985,768	979,323	985,768	0	.0	.0	.0	.0	(6,445)	(6,445)	.0	.0		
01F050-63-5	FNCL-5N-MAR-2024 - MBS	.01/23/2024	J P MORGAN SECURITIES	.02/28/2024	J P MORGAN SECURITIES	1,000,000	977,734	968,698	977,734	0	.0	.0	.0	.0	(9,036)	(9,036)	.0	1,667		
01F050-64-3	FNCL-5N-APR-2023 - RMBS	.02/28/2024	J P MORGAN SECURITIES	.04/09/2024	J P MORGAN SECURITIES	1,000,000	967,305	970,158	967,305	0	.0	.0	.0	.0	2,854	2,854	.0	1,389		
01F050-65-0	FNCL-5N-MAY-2024 - MBS	.04/09/2024	J P MORGAN SECURITIES	.05/07/2024	J P MORGAN SECURITIES	500,000	484,740	482,266	484,740	0	.0	.0	.0	.0	(2,474)	(2,474)	833	.0		
01F050-66-8	FNCL-5N-JUN-2024 - MBS	.05/07/2024	JP Morgan	.06/07/2024	J P MORGAN SECURITIES	500,000	482,285	483,958	482,285	0	.0	.0	.0	.0	1,673	1,673	.0	833		
01F050-67-6	FNCL-5N-JUL-2023 - MBS	.06/07/2024	J P MORGAN SECURITIES	.07/08/2024	J P MORGAN SECURITIES	500,000	483,223	485,859	483,223	0	.0	.0	.0	.0	2,637	2,637	972	972		
01F050-68-4	FNCL-5N-AUG-2023 - MBS	.07/08/2024	J P MORGAN SECURITIES	.08/08/2024	J P MORGAN SECURITIES	500,000	486,035	493,359	486,035	0	.0	.0	.0	.0	7,324	7,324	833	833		
01F050-69-2	FNCL-5N-SEP-2023 - MBS	.08/08/2024	J P MORGAN SECURITIES	.09/04/2024	J P MORGAN SECURITIES	500,000	493,613	498,906	493,613	0	.0	.0	.0	.0	5,293	5,293	1,042	1,042		
01F050-6A-9	FNCL-5N-OCT-2024 - MBS	.09/04/2024	J P MORGAN SECURITIES	.10/09/2024	Adjustment	500,000	498,945	495,269	498,945	0	.0	.0	.0	.0	(3,676)	(3,676)	.0	.0		
01F050-6B-7	FNCL-5N-NOV-2022 - MBS	.10/09/2024	J P MORGAN SECURITIES	.11/06/2024	J P MORGAN SECURITIES	500,000	494,336	485,391	494,336	0	.0	.0	.0	.0	(8,945)	(8,945)	903	903		
01F050-6C-5	FNCL-5N-DEC-2024 - MBS	.11/06/2024	J P MORGAN SECURITIES	.11/18/2024	J P MORGAN SECURITIES	500,000	486,018	483,733	486,018	0	.0	.0	.0	.0	(2,285)	(2,285)	.0	.0		
01F052-68-0	FNCL-5 -5N-AUG-2024 - MBS	.07/25/2024	J P MORGAN SECURITIES	.07/25/2024	Adjustment	3,000,000	2,980,430	2,982,188	2,980,430	0	.0	.0	.0	.0	1,758	1,758	5,500	5,500		
01F052-69-8	FNCL-5 -5N-SEP-2024 - MBS	.09/11/2024	Various	.09/11/2024	DAIWA BANK	6,000,000	6,029,063	6,029,063	6,029,063	0	.0	.0	.0	.0	.0	.0	13,750	13,750		
01F052-6C-1	FNCL-5 -5N-DEC-2024 - MBS	.11/21/2024	GOLDMAN	.11/21/2024	Adjustment	3,000,000	2,973,635	2,996,338	2,973,635	0	.0	.0	.0	.0	22,702	22,702	5,042	.0		
01F060-67-5	FNCL-6N-JUL-2024 - MBS	.07/10/2024	BARCLAYS CAPITAL INC.	.07/10/2024	BARCLAYS CAPITAL INC.	1,500,000	1,510,430	1,510,547	1,510,430	0	.0	.0	.0	.0	.117	.117	3,500	3,500		
01F060-68-3	FNCL-6N-AUG-2024 - MBS	.07/10/2024	BARCLAYS CAPITAL INC.	.07/24/2024	BARCLAYS CAPITAL INC.	1,500,000	1,510,488	1,517,766	1,510,488	0	.0	.0	.0	.0	7,277	7,277	.0	3,000		
01F060-69-1	FNCL-6N-SEP-2024 - MBS	.07/24/2024	Various	.08/28/2024	Adjustment	2,500,000	2,534,531	2,536,055	2,534,531	0	.0	.0	.0	.0	1,523	1,523	6,250	2,500		
01F060-6A-8	FNCL-6N-OCT-2024 - MBS	.08/28/2024	BARCLAYS CAPITAL INC.	.08/29/2024	Adjustment	500,000	510,137	510,932	510,137	0	.0	.0	.0	.0	796	796	.0	1,167		
3132D6-DU-1	FH SB8215 - RMBS	.05/28/2024	GOLDMAN	.08/22/2024	Various	447,894	429,337	440,412	430,188	0	.852	.0	.852	.0	10,223	10,223	5,487	1,344		
3132DW-HB-3	FH SD8353 - RMBS	.08/07/2024	BARCLAYS CAPITAL INC.	.08/09/2024	Adjustment	499,950	472,180	471,906	472,180	0	.0	.0	.0	.0	(273)	(273)	.667	.667		
3132DW-MK-6	FH SD8462 - RMBS	.07/25/2024	J P MORGAN SECURITIES	.09/11/2024	AMERICA	3,000,002	2,982,659	3,046,409	2,982,659	0	.0	.0	.0	.0	63,750	63,750	6,875	6,875		
3133B3-XW-2	FH OD6093 - RMBS	.04/09/2024	BNP Paribas	.04/09/2024	BNP Paribas	500,000	389,843	395,097	389,843	0	.0	.0	.0	.0	5,254	5,254	278	278		
3133CU-L2-0	FH QJ3945 - RMBS	.07/24/2024	BARCLAYS CAPITAL INC.	.09/12/2024	JP Morgan	938,078	947,239	953,212	947,239	0	.0	.0	.0	.0	5,973	5,973	2,345	2,345		
3133CU-M7-8	FH QJ3982 - RMBS	.07/24/2024	BARCLAYS CAPITAL INC.	.08/15/2024	Adjustment	61,922	62,527	62,921	62,527	0	.0	.0	.0	.0	394	394	155	155		
313916-PW-0	FN 666537 - RMBS	.05/28/2024	Unknown	.08/26/2024	Paydown	3,228	3,278	3,228	3,228	0	.0	(50)	.0	(50)	.0	.0	48	15		
3140NH-NR-5	FN BY1299 - RMBS	.03/19/2024	CitiGroup	.05/24/2024	Various	5,999,401	5,342,279	5,261,156	5,348,582	0	6,303	.0	6,303	.0	(87,426)	(87,426)	41,946	5,833		
3140QU-BB-1	FN CB8133 - RMBS	.05/14/2024	TORONTO DOMINION BK	.12/10/2024	Various	580,210	561,647	570,790	563,058	0	1,411	.0	1,411	.0	7,732	7,732	17,423	1,128		
3140XR-DL-6	FN FS9106 - RMBS	.10/30/2024	Morgan Stanley	.12/10/2024	Various	4,635,346	4,517,290	4,560,004	4,518,705	0	1,415	.0	1,415	.0	41,299	41,299	44,831	19,314		
31418E-CO-1	FN MA4578 - RMBS	.05/28/2024	MORGAN STANLEY & COMPANY	.08/26/2024	Various	891,226	721,662	771,189	724,515	0	2,853	.0	2,853	.0	46,674	46,674	7,054	1,671		
31418E-HV-5	FN MA4743 - RMBS	.05/28/2024	BARCLAYS CAPITAL INC.	.08/26/2024	Various	1,257,490	1,018,127	1,087,158	1,021,833	0	3,707	.0	3,707	.0	65,325	65,325	9,949	2,358		
31418E-KK-5	FN MA4797 - RMBS	.06/27/2024	JP Morgan	.09/12/2024	Various	267,024	257,804	266,042	258,021	0	217	.0	217	.0	8,021	8,021	2,209	504		
31418E-RN-2	FN MA4992 - RMBS	.02/20/2024	GOLDMAN	.08/19/2024	Various	976,635	968,395	981,752	969,525	0	1,130	.0	1,130	.0	12,226	12,226	25,433	2,306		
3142GT-AC-0	FH RJ2702 - RMBS	.08/28/2024	BARCLAYS CAPITAL INC.	.08/29/2024	Adjustment	500,000	510,137	509,766	510,137	0	.0	.0	.0	.0	(371)	(371)	1,167	1,167		
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						253,758,406	233,438,519	234,191,729	233,456,356	0	17,837	0	17,837	0	0	735,373	735,373	214,576	94,653	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00033Y-AA-4	GLOBAL AUTO HOLDINGS PLC	C	.11/14/2024	BNP Paribas	.11/15/2024	BNP PARIBAS	200,000	200,000	203,000	200,000	0	.0	.0	.0	.0	3,000	3,000	.0	.0	
00253P-AA-6	AAR ESCROW ISSUER LLC		.02/14/2024	WELLS FARGO SECURITIES LLC	.03/06/2024	WELLS FARGO SECURITIES	75,000	75,000	75,938	75,000	0	.0	.0	.0	.0	938	938	56	.0	
00287Y-DU-0	ABBVIE INC.		.02/22/2024	Morgan Stanley	.06/25/2024	CITADEL SECURITIES LLC	155,000	154,512	156,107	154,528	0	16	.0	16	.0	1,579	1,579	2,609	.0	
00654A-AC-0	ADANI GREEN ENERGY (UP) LTD	C	.03/04/2024	CITIBANK N A	.11/27/2024	Various	406,000	406,000	334,689	406,000	0	.0	.0	.0	.0	(71,311)	(71,311)	19,399	.0	
01750L-AA-1	ALLEG 8 A - CDO		.05/28/2024	Unknown	.09/26/2024	Paydown	953,301	953,987												

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12543D-BG-3	CHS/COMMUNITY HEALTH SYSTEMS INC.		05/07/2024	BNP PARIBAS	06/05/2024	Call @ 100.00 BONY/TORONTO DOMINION	203,000	202,746	203,000	203,000	.0	254	.0	254	.0	.0	.0	.0	3,609	2,436
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC.		05/28/2024	Merrill Lynch	12/18/2024	SECURITIES INC.	700,000	699,045	703,997	699,454	.0	409	.0	409	.0	.0	4,543	4,543	25,963	4,663
126307-AZ-0	CSC HOLDINGS LLC.		01/08/2024	SUS	06/03/2024	GOLDMAN	300,000	257,004	207,000	259,708	.0	2,704	.0	2,704	.0	.0	(52,708)	(52,708)	16,413	8,613
126650-EB-2	CYS HEALTH CORP.		05/07/2024	Bank of America Securities	12/13/2024	Goldman Sachs & Co.	1,700,000	1,698,351	1,718,207	1,698,598	.0	247	.0	247	.0	.0	19,609	19,609	55,335	.0
13123X-BD-3	CALLON PETROLEUM CO.		02/12/2024	JP Morgan	04/01/2024	Not Available	73,000	76,285	73,186	76,183	.0	(102)	.0	(102)	.0	.0	(2,998)	(2,998)	5,353	211
143119-AG-0	CGMS 2022-2 B - CDO	C	08/29/2024	BREAN CAPITAL	11/20/2024	Paydown	250,000	250,445	250,000	250,000	.0	(445)	.0	(445)	.0	.0	.0	.0	6,317	2,081
169918-AA-7	CHOBANI HOLDCO II LLC.		10/15/2024	Bank of America	10/15/2024	MORGAN STANLEY & COMPANY	11,000	10,890	11,248	10,890	.0	.0	.0	.0	.0	.0	358	358	.0	.0
171239-AK-2	CHUBB INA HOLDINGS INC.		03/04/2024	CitiGroup	03/20/2024	CitiGroup	460,000	458,381	459,089	458,386	.0	6	.0	6	.0	.0	703	703	958	.0
172441-BH-9	CINEMARK USA INC.		07/09/2024	WELLS FARGO SECURITIES LLC	07/11/2024	LLC	58,000	58,000	58,580	58,000	.0	.0	.0	.0	.0	.0	580	580	.0	.0
18060T-AA-3	CLARIOS GLOBAL LP		01/29/2024	CANTOR FITZGERALD	09/26/2024	Call @ 100.00	44,000	44,083	44,000	44,000	.0	(83)	.0	(83)	.0	.0	.0	.0	2,566	627
20267W-AA-3	CBSLT 20AGS A - ABS		05/28/2024	Unknown	08/01/2024	Various	218,370	188,867	190,848	190,260	.0	1,393	.0	1,393	.0	.0	588	588	797	36
20269D-AA-3	CBSLT 2018-A-GS A1 - ABS		05/28/2024	Unknown	08/01/2024	Various	131,454	118,103	121,274	118,715	.0	612	.0	612	.0	.0	2,559	2,559	778	35
20600D-AA-1	CONCENTRA ESCROW ISSUER CORP.		06/26/2024	JP Morgan	10/28/2024	Various	165,000	165,000	168,263	165,000	.0	.0	.0	.0	.0	.0	3,263	3,263	878	.0
20752T-AA-2	CONNECT FINCO SARL	C	02/27/2024	SUS	10/01/2024	Call @ 100.00	500,000	492,395	500,000	500,000	.0	7,605	.0	7,605	.0	.0	.0	.0	33,750	12,038
210383-AG-0	CONSTELLUM SE	C	02/21/2024	CITIBANK	08/26/2024	Call @ 100.00	250,000	248,125	250,000	250,000	.0	1,875	.0	1,875	.0	.0	.0	.0	7,793	326
253651-AK-9	DIEBOLD NIXDORF INC.		12/11/2024	GOLDMAN	12/12/2024	Merrill Lynch	40,000	40,000	40,900	40,000	.0	.0	.0	.0	.0	.0	900	900	.0	.0
25461L-AB-8	DIRECTV FINANCING LLC.		01/17/2024	Various	02/09/2024	Various	265,000	266,648	265,331	266,637	.0	(11)	.0	(11)	.0	.0	(1,305)	(1,305)	1,204	.0
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC.		05/28/2024	Citigroup (SSB)	08/01/2024	BBVA SECURITIES INC.	1,000,000	921,349	928,780	923,832	.0	2,483	.0	2,483	.0	.0	4,948	4,948	8,823	1,490
260543-CN-1	DOW CHEMICAL CO.		05/28/2024	Unknown	12/18/2024	GOLDMAN	41,000	40,070	40,906	40,405	.0	335	.0	335	.0	.0	501	501	1,964	922
27829P-AL-0	EATON 2020-2 AR - CDO	C	07/03/2024	HARRIS NESBITT CORP BONDS	10/03/2024	Call @ 100.00	1,000,000	1,000,800	1,000,000	1,000,000	.0	(800)	.0	(800)	.0	.0	.0	.0	31,955	15,165
29002Q-AN-9	ELMW7 VII CR - CDO	C	10/01/2024	MORGAN STANLEY & COMPANY	10/07/2024	Paydown	500,000	500,050	500,000	500,000	.0	(50)	.0	(50)	.0	.0	.0	.0	9,095	8,540
29245J-AP-7	EMPRESA NACIONAL DEL PETROLEO	C	07/24/2024	JP MORGAN	11/12/2024	FENNER & SM/BAS	375,000	369,461	378,750	369,579	.0	118	.0	118	.0	.0	9,171	9,171	6,384	.0
30227F-AC-4	ESA 21ESH A1 - CMBS		01/30/2024	FENNER & SM/BAS	03/18/2024	Various	540,482	537,201	539,470	538,095	.0	894	.0	894	.0	.0	1,375	1,375	6,360	1,568
30303M-BT-2	META PLATFORMS INC.		08/07/2024	FENNER & SM/BAS	10/16/2024	SUSQUEHANNA	780,000	779,626	790,514	779,637	.0	11	.0	11	.0	.0	10,878	10,878	6,704	.0
31659A-AA-4	FIESTA PURCHASER INC.		01/31/2024	UBS SECURITIES	01/31/2024	UBS SECURITIES	20,000	20,000	20,200	20,000	.0	.0	.0	.0	.0	.0	200	200	.0	.0
31659A-AB-2	FIESTA PURCHASER INC.		09/09/2024	DEUTSCHE BANK SECURITIES INC.	09/09/2024	STIFEL NICOLAUS & COMPANY	33,000	33,000	33,908	33,000	.0	.0	.0	.0	.0	.0	908	908	.0	.0
33835A-AJ-8	MORGN 2020-6 A1R - CDO	C	09/26/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	11/15/2024	Various	1,000,000	1,001,436	1,000,000	1,000,000	.0	(1,436)	.0	(1,436)	.0	.0	.0	.0	20,966	12,087
341081-GU-5	FLORIDA POWER & LIGHT CO.		08/05/2024	Wells Fargo	10/11/2024	SERVICES LLC	120,000	124,908	125,006	124,836	.0	(72)	.0	(72)	.0	.0	170	170	2,332	1,113
344045-AA-7	FLUTTER TREASURY DAC	C	04/17/2024	Merrill Lynch	06/14/2024	Merrill Lynch	200,000	200,000	201,000	200,000	.0	.0	.0	.0	.0	.0	1,000	1,000	1,700	.0
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC.		09/10/2024	RBC Capital	09/27/2024	SUS	130,000	130,000	131,269	130,000	.0	.0	.0	.0	.0	.0	1,269	1,269	303	.0
34528Q-JF-2	FORDF 2024-2 A - ABS		08/01/2024	Various	08/05/2024	TORONTO DOMINION BK	2,200,000	2,228,646	2,273,906	2,228,589	.0	(57)	.0	(57)	.0	.0	45,317	45,317	18,078	2,474
36321R-AG-1	GALXY 30 D - CDO	C	10/29/2024	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	12/20/2024	Paydown	400,000	401,000	400,000	400,000	.0	(1,000)	.0	(1,000)	.0	.0	.0	.0	5,604	1,334
367398-AA-2	GATES CORP.		05/22/2024	Goldman Sachs	05/28/2024	Goldman Sachs	44,000	44,000	44,330	44,000	.0	.0	.0	.0	.0	.0	330	330	.0	.0
38141G-WQ-3	GOLDMAN SACHS GROUP INC.		05/28/2024	Unknown	09/27/2024	Call @ 100.00	350,000	347,020	350,000	350,000	.0	2,980	.0	2,980	.0	.0	.0	.0	5,726	1,877
389375-AJ-5	GRAY TELEVISION INC.		01/04/2024	GOLDMAN	05/24/2024	Not Availble	325,000	312,000	315,250	313,950	.0	1,950	.0	1,950	.0	.0	1,300	1,300	26,669	9,176
389375-AM-8	GRAY TELEVISION INC.		05/23/2024	SUNCM	07/22/2024	Various	440,000	440,000	447,104	440,000	.0	.0	.0	.0	.0	.0	7,104	7,104	.0	.0
39541E-AD-5	GREENSAIF PIPELINES BIDCO SA RL	C	07/17/2024	CITIBANK N.A.	10/09/2024	JP MORGAN SECURITIES LIMITED	533,000	533,000	540,995	533,000	.0	.0	.0	.0	.0	.0	7,995	7,995	6,066	.0
404119-CK-3	HCA INC.		08/07/2024	Wells Fargo	10/07/2024	JP MORGAN	165,000	148,926	151,026	149,222	.0	296	.0	296	.0	.0	1,804	1,804	3,373	2,376
417558-AB-9	HARVEST MIDSTREAM I LP		04/29/2024	WELLS FARGO SECURITIES LLC	05/07/2024	LLC	65,000	65,000	65,425	65,000	.0	.0	.0	.0	.0	.0	425	425	19	.0
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC.		06/06/2024	RBC CAPITAL MARKETS	09/25/2024	TD SECURITIES (USA) LLC	23,000	23,000	23,805	23,000	.0	.0	.0	.0	.0	.0	805	805	466	.0
44805R-AA-8	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD.		01/31/2024	Merrill Lynch	02/07/2024	Various	55,000	55,000	55,709	55,000	.0	.0	.0	.0	.0	.0	709	709	.0	.0
449691-AA-2	ILIAD HOLDING SAS.	C	11/14/2024	Various	12/03/2024	Call @ 101.62	450,000	454,318	457,313	457,313	.0	2,995	.0	2,995	.0	.0	.0	.0	3,900	2,040
49271V-AN-0	KEURIG DR PEPPER INC.		08/09/2024	CitiGroup	10/07/2024	BARCLAY INVESTMENTS, INC.	960,000	821,395	833,789	824,213	.0	2,818	.0	2,818	.0	.0	9,576	9,576	12,180	8,820
50012L-AC-8	KODIAK GAS SERVICES LLC.		01/30/2024	Various	01/31/2024	Various	109,000	109,000	110,151	109,000	.0	.0	.0	.0	.0	.0	1,151	1,151	.0	.0
50168A-AB-6	LABL INC.		01/03/2024	JEFF	10/08/2024	Call @ 100.00	200,000	192,750	200,000	200,000	.0	7,250	.0	7,250	.0	.0	.0	.0	16,613	6,375
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC.		01/08/2024	Merrill Lynch	09/26/2024	RBC Capital	90,000	92,250	95,625	92,096	.0	(154)	.0	(154)	.0	.0	3,529	3,529	8,683	3,383
53218C-AA-8	LIFE 2021-BMR A - CMBS		01/30/2024	SG COWEN & CO NEW YORK	03/18/2024	SECURITIES	491,485	486,417	486,340	491,485	.0	5,068	.0	5,068	.0	.0	(5,145)	(5,145)	5,449	1,427
53229K-AA-7	LIGHTNING POWER LLC.		08/07/2024	JP Morgan	08/15/2024	Various	135,000	135,000	137,713	135,000	.0	.0	.0	.0	.0	.0	2,713	2,713	.0	.0
53944Y-AY-9	LLOYDS BANKING GROUP PLC.	C	01/02/2024	MORGAN STANLEY & COMPANY	12/31/2024	WIZUHO SECURITIES USA LLC	700,000	700,000	709,960	700,000	.0	.0	.0	.0	.0	.0	9,960	9,960	47,549	.0
548661-EL-7	LOWE'S COMPANIES INC.		08/05/2024	BNP Paribas	08/26/2024	BNP Paribas	260,000	263,458	266,277	263,444	.0	(14)	.0	(14)	.0	.0	2,833	2,833	4,767	4,008
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD.	C	03/19/2024	JP Morgan	06/24/2024	Jefferies	35,000	34,995	35,656	34,996	.0	.0	.0	.0	.0	.0	661	661	554	.0
57638P-AA-2	MASTERBRAND INC.		06/20/2024	JP Morgan	06/25/2024	JP Morgan	57,000	57,000	57,570	57,000	.0	.0	.0	.0	.0	.0	570	570	.0	.0
58506D-AA-6	MEDLINE BORROWER LP		06/05/2024	GOLDMAN	08/06/2024	Various	255,000	254,800	259,900	254,809	.0	9	.0	9	.0	.0	5,091	5,091	5,543	1,208
61747Y-FL-4	MORGAN STANLEY		06/26/2024	Various	11/01/2024	Various	360,000	359,902	362,064	359,910	.0	8	.0	8	.0	.0	2,154	2,154	13,608	6,946

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62828L-2C-6...	MUTHOOT FINANCE LTD.	C.	.05/07/2024...	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS.	.08/13/2024...	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS.	1,060,000	1,059,470	1,072,190	1,059,631	.0	.161	.0	.161	.0	.0	.12,559	12,559	18,807	.0
629377-CX-8...	NRG ENERGY INC.		.10/16/2024...	Goldman Sachs	.10/17/2024...	CitiGroup (SSB)	40,000	40,000	40,200	40,000	.0	.0	.0	.0	.0	.0	.200	200	.0	.0
66679N-AA-6...	NORTHRIVER MIDSTREAM FINANCE LP.		.06/24/2024...	RBC Capital	.11/06/2024...	Various	95,000	95,000	97,538	95,000	.0	.0	.0	.0	.0	.0	.2,538	2,538	1,622	.0
66977W-AV-1...	NOVA CHEMICALS CORP.		.11/18/2024...	BONY/TORONTO DOMINION SECURITIES INC.	.12/04/2024...	BONY/TORONTO DOMINION SECURITIES INC.	135,000	135,000	138,419	135,000	.0	.0	.0	.0	.0	.0	3,419	3,419	329	.0
68245X-AT-6...	1011778 BC UNLIMITED LIABILITY CO.	C.	.09/03/2024...	MORGAN STANLEY & COMPANY	.09/10/2024...	MORGAN STANLEY & COMPANY	150,000	150,000	151,500	150,000	.0	.0	.0	.0	.0	.0	.1,500	1,500	.0	.0
68389X-BE-4...	ORACLE CORP.		.08/02/2024...	BARCLAY INVESTMENTS, INC	.10/10/2024...	Various	640,000	578,234	586,725	578,968	.0	.735	.0	.735	.0	.0	.7,756	7,756	9,643	5,547
693475-BM-6...	PNC FINANCIAL SERVICES GROUP INC.		.08/05/2024...	Various	.11/01/2024...	BARCLAYS CAPITAL INC	590,000	576,513	578,766	576,972	.0	.459	.0	.459	.0	.0	1,794	1,794	19,075	9,433
69667R-AA-5...	PANTHER ESCROW ISSUER LLC.		.03/25/2024...	Various	.11/27/2024...	Various	207,000	207,484	211,694	207,468	.0	(15)	.0	(15)	.0	.0	4,226	4,226	.0	.0
71429M-AD-7...	PERRIGO FINANCE UNLIMITED CO.	C.	.09/11/2024...	Bank of America	.12/11/2024...	SumRidge Partners Holdings LLC.	45,000	45,000	45,113	45,000	.0	.0	.0	.0	.0	.0	.113	113	651	.0
75102W-AG-3...	RAKUTEN GROUP INC.	C.	.01/30/2024...	GOLDMAN	.02/01/2024...	JEFF	200,000	195,660	202,750	195,660	.0	.0	.0	.0	.0	.0	7,090	7,090	.0	.0
75102W-AK-4...	RAKUTEN GROUP INC.	C.	.04/03/2024...	GOLDMAN	.04/04/2024...	JP Morgan	200,000	199,024	202,375	199,024	.0	.0	.0	.0	.0	.0	.3,351	3,351	.0	.0
75889H-AA-8...	REG24 XXIV A1 - CDO	C.	.01/22/2024...	PERSHING LLC.	.12/27/2024...	Paydown	1,000,000	1,000,200	1,000,000	1,000,000	.0	(200)	.0	(200)	.0	.0	.0	.0	62,179	748
775109-DE-8...	ROGERS COMMUNICATIONS INC.		.02/07/2024...	CitiGroup	.03/20/2024...	CitiGroup	190,000	189,457	188,115	189,468	.0	.12	.0	.12	.0	.0	(1,353)	(1,353)	1,135	.0
776743-AL-0...	ROPER TECHNOLOGIES INC.		.08/09/2024...	Morgan Stanley	.10/10/2024...	DSP MERRILL LYNCH LIMITED	294,000	243,567	245,805	244,658	.0	1,091	.0	1,091	.0	.0	1,147	1,147	3,373	2,530
78351G-AA-3...	RYAN SPECIALTY LLC.		.09/05/2024...	JP Morgan	.09/13/2024...	Cantor Fitzgerald	85,000	85,000	85,956	85,000	.0	.0	.0	.0	.0	.0	.956	956	.0	.0
78466C-AD-8...	SS&C TECHNOLOGIES INC.		.05/02/2024...	Barclays Bank	.05/07/2024...	WELLS FARGO SECURITIES LLC.	27,000	27,000	27,101	27,000	.0	.0	.0	.0	.0	.0	.101	101	.0	.0
78478E-AC-2...	ST MARYS CEMENT INC CANADA		.03/27/2024...	GOLDMAN	.06/11/2024...	GOLDMAN	355,000	351,127	347,368	351,183	.0	.56	.0	.56	.0	.0	(3,816)	(3,816)	3,969	.0
785712-AK-6...	SABLE INTERNATIONAL FINANCE LTD.	C.	.09/25/2024...	INC	.11/05/2024...	BARCLAYS CAPITAL INC	200,000	200,000	202,000	200,000	.0	.0	.0	.0	.0	.0	.2,000	2,000	1,306	.0
80412L-AA-5...	SATURN OIL & GAS INC.		.06/05/2024...	GOLDMAN	.06/10/2024...	GOLDMAN	50,000	50,000	50,375	50,000	.0	.0	.0	.0	.0	.0	.375	375	.0	.0
83192P-AC-2...	SMITH & NEPHEW PLC	C.	.03/13/2024...	JP MORGAN	.09/18/2024...	HEADLANDS TECH GLOBAL MARKETS	305,000	304,674	310,829	304,724	.0	.51	.0	.51	.0	.0	6,104	6,104	7,810	.0
83206E-AA-5...	SMB 24C A1A - ABS		.05/07/2024...	BANC OF AMERICA/FIXED INCOME	.10/18/2024...	Various	1,295,000	1,294,767	1,312,546	1,294,780	.0	.13	.0	.13	.0	.0	.17,766	17,766	23,865	.0
83272G-AA-9...	SMURFIT KAPPA TREASURY UNLIMITED CO.	C.	.03/26/2024...	CitiGroup	.07/24/2024...	Morgan Stanley	665,000	664,202	670,819	664,188	.0	(14)	.0	(14)	.0	.0	6,631	6,631	10,758	.0
87264A-CQ-6...	T-MOBILE USA INC.		.08/02/2024...	GOLDMAN	.10/09/2024...	Deutsche Bank	65,000	56,302	56,633	56,476	.0	.174	.0	.174	.0	.0	.157	157	999	683
874060-BK-1...	TAKEDA PHARMACEUTICAL CO LTD.	C.	.08/05/2024...	GOLDMAN	.08/26/2024...	BARCLAY INVESTMENTS, INC	315,000	322,459	325,767	322,426	.0	(33)	.0	(33)	.0	.0	3,340	3,340	2,412	1,438
878091-BC-0...	TEACHERS' INSURANCE AND ANNUITY ASSOCIATION		.05/28/2024...	Unknown	.12/12/2024...	Jane Street	13,000	14,380	14,744	14,350	.0	(30)	.0	(30)	.0	.0	.394	394	883	401
91159H-JQ-4...	US BANCORP.		.01/18/2024...	USBK	.08/26/2024...	RBC Capital	595,000	595,000	613,219	595,000	.0	.0	.0	.0	.0	.0	18,219	18,219	19,043	.0
91324P-ED-0...	UNITEDHEALTH GROUP INC.		.08/02/2024...	MERRILL LYNCH, PIERCE, FENNER & SMITH/AS US BANCORP INVESTMENTS	.10/10/2024...	Morgan Stanley	310,000	269,867	271,290	270,804	.0	936	.0	936	.0	.0	.487	487	2,892	1,584
91324P-FJ-6...	UNITEDHEALTH GROUP INC.		.08/05/2024...	INC	.09/20/2024...	Wells Fargo	190,000	195,159	199,162	195,103	.0	(55)	.0	(55)	.0	.0	4,059	4,059	1,576	299
92648D-AA-4...	VICTRA HOLDINGS LLC		.09/10/2024...	Merrill Lynch	.09/11/2024...	RBRD	30,000	30,000	30,777	30,000	.0	.0	.0	.0	.0	.0	.777	777	.0	.0
927804-GR-9...	VIRGINIA ELECTRIC AND POWER CO.		.08/06/2024...	(USA), INC	.10/10/2024...	Morgan Stanley	225,000	224,492	227,210	224,498	.0	.7	.0	.7	.0	.0	2,711	2,711	1,862	.0
933940-AA-6...	WAND NEWCO 3 INC.		.01/18/2024...	Goldman Sachs	.01/18/2024...	STIFEL NICOLAUS & COMPANY	20,000	20,000	20,300	20,000	.0	.0	.0	.0	.0	.0	.300	300	.0	.0
94951D-AA-1...	WELF 2018-3 A1A - CDO		.05/28/2024...	Unknown	.12/04/2024...	Paydown	1,091,604	1,093,629	1,091,604	1,091,604	.0	(2,025)	.0	(2,025)	.0	.0	.0	.0	39,291	7,462
97381A-AA-0...	WINDSTREAM SERVICES LLC		.09/26/2024...	JP Morgan	.09/27/2024...	JP Morgan	45,000	45,000	45,675	45,000	.0	.0	.0	.0	.0	.0	.675	675	.0	.0
97382W-AA-1...	WINDSTREAM SERVICES LLC		.09/10/2024...	BARCLAYS CAPITAL INC	.12/23/2024...	Call @ 101.94	175,000	174,563	178,392	178,392	.0	3,829	.0	3,829	.0	.0	.0	.0	4,822	980
98421M-AC-0...	XEROX HOLDINGS CORP.		.03/06/2024...	INC	.03/08/2024...	INC	75,000	75,000	75,594	75,000	.0	.0	.0	.0	.0	.0	.594	594	.0	.0
989207-AD-7...	ZEBRA TECHNOLOGIES CORP.		.05/22/2024...	JP Morgan	.05/22/2024...	JP Morgan	60,000	60,000	60,300	60,000	.0	.0	.0	.0	.0	.0	.300	300	.0	.0
Y8085F-BK-5...	SK HYNIX INC.	D.	.08/13/2024...	Various	.10/18/2024...	RBCMK	845,000	880,808	881,005	879,010	.0	(1,798)	.0	(1,798)	.0	.0	1,995	1,995	14,066	3,932
Y8085F-BL-3...	SK HYNIX INC.	D.	.02/06/2024...	JP MORGAN SECURITIES LIMITED	.04/16/2024...	BNP Paribas	200,000	212,200	205,688	211,998	.0	(202)	.0	(202)	.0	.0	(6,310)	(6,310)	3,286	758
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							46,922,695	46,370,959	46,569,663	46,401,890	0	30,930	0	30,930	0	0	167,773	167,773	1,183,461	190,144
Bonds - Unaffiliated Bank Loans																				
85512F-AG-2...	Star Holding LLC		.07/18/2024...	Unknown	.12/02/2024...	Not Provided	75,000	73,902	73,985	73,934	.0	.32	.0	.32	.0	.0	.51	.51	1,418	.0
1909999999 - Bonds - Unaffiliated Bank Loans							75,000	73,902	73,985	73,934	0	32	0	32	0	0	51	51	1,418	0
2509999998 - Subtotal - Bonds							488,327,100	463,875,137	466,519,447	464,223,077	0	347,940	0	347,940	0	0	2,296,370	2,296,370	4,055,839	1,041,904
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
48128B-AF-8...	JPMORGAN CHASE & CO.		.05/28/2024...	Unknown	.08/01/2024...	Call @ 100.00	3,150,000	313,819	315,000	315,000	.0	1,181	.0	1,181	.0	.0	.0	.0	7,875	.0
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							313,819	315,000	315,000	315,000	0	1,181	0	1,181	0	0	0	0	7,875	0
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks							313,819	315,000	315,000	315,000	0	1,181	0	1,181	0	0	0	0	7,875	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
FHLBST-CK-0...	FHLBNY Activity-based Stocks		.12/23/2024...	Unknown	.12/27/2024...	Unknown	1,408,810,000	140,881,000	140,881,000	140,881,000	.0	.0	.0	.0	.0	.0	.0	.0	506,818	.0
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							140,881,000	140,881,000	140,881,000	140,881,000	0	0	0	0	0	0	0	0	506,818	0
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
315794-82-6...	FIDELITY FREEDOM 2005 K		.06/18/2024...	Unknown	.06/21/2024...	Unknown	17,728	198	198	198	.0	.0	.0	.0	.0	.0	.1	.1	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 6 - SECTION 1

[illegible]

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

SCHEDULE D - PART 6 - SECTION 2

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value					Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion							Current Year's Other-Than- Temporary Impairment Recognized
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREASURY.....			10/28/2024	Wells Fargo Securities, LLC.....	02/18/2025	6,585,530	0	52,627	0	0	6,625,000	6,532,903	0	0	0.000	4.594	N/A	0	0
UNITED STATES TREASURY.....			11/05/2024	MORGAN STANLEY & COMPANY.....	02/25/2025	9,933,045	0	68,172	0	0	10,000,000	9,864,873	0	0	0.000	4.504	N/A	0	0
0019999999 - Bonds - U.S. Governments - Issuer Obligations						16,518,575	0	120,799	0	0	16,625,000	16,397,776	0	0	XXX	XXX	XXX	0	0
0109999999 - Bonds - Subtotals - U.S. Governments						16,518,575	0	120,799	0	0	16,625,000	16,397,776	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
BNP PARIBAS SA.....			05/28/2024	Unknown.....	01/09/2025	444,786	0	5,833	0	0	445,000	438,952	7,176	0	3.375	5.652	JJ	7,509	0
PENNYMAC FINANCIAL SERVICES INC.....			12/12/2024	SUS.....	10/15/2025	173,130	(380)	34	0	0	174,000	173,476	1,974	0	5.375	5.737	AO	0	1,507
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						617,916	(380)	5,867	0	0	619,000	612,429	9,150	0	XXX	XXX	XXX	7,509	1,507
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						617,916	(380)	5,867	0	0	619,000	612,429	9,150	0	XXX	XXX	XXX	7,509	1,507
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						17,136,491	(380)	126,666	0	0	17,244,000	17,010,205	9,150	0	XXX	XXX	XXX	7,509	1,507
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						17,136,491	(380)	126,666	0	0	17,244,000	17,010,205	9,150	0	XXX	XXX	XXX	7,509	1,507

SCHEDULE DB - PART A - SECTION 1

[illegible][illegible]

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

[illegible]

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

[illegible]

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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[illegible]

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

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