



**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2017**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

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

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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

**OFFICERS**

Name	Title	Name	Title
<u>Robert Anthony Marino</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>David Robert Huber</u>	<u>Senior Vice President/CFO/Treasurer</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Senior Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>William James Castner</u>	<u>Senior Vice President</u>	<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>
<u>Kevin Patrick Conlin</u>	<u>Executive Vice President/COO</u>	<u>Allen James Karp</u>	<u>Senior Vice President</u>
<u>Christopher Michael Lepre</u>	<u>Senior Vice President</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Senior Vice President</u>

**DIRECTORS OR TRUSTEES**

<u>Robert Anthony Marino</u>	<u>John Joyce Ballantyne #</u>	<u>Michele Ann Brown #</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Vincent James Giblin</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr. #</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz #</u>	<u>Leonard Smith Coleman #</u>		

State of New Jersey  
 County of Essex

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

Kevin Patrick Conlin  
 Chairman/CEO/President

Linda Anne Willett  
 Senior Vice President/Secretary

David Robert Huber  
 Senior Vice President/CFO/Treasurer

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_,

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

## ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	2,133,622,064	0	2,133,622,064	1,809,647,890
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	956,250	0	956,250	840,000
2.2 Common stocks .....	1,432,172,207	0	1,432,172,207	1,357,040,409
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ ..... encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....	0	0	0	0
5. Cash (\$ .....(309,230,743) , Schedule E-Part 1), cash equivalents (\$ .....7,236,413 , Schedule E-Part 2) and short-term investments (\$ .....11,137,672 , Schedule DA).....	(290,856,659)	0	(290,856,659)	(302,872,985)
6. Contract loans (including \$ ..... premium notes).....	0	0	0	0
7. Derivatives (Schedule DB).....	0	0	0	0
8. Other invested assets (Schedule BA) .....	233,810,147	0	233,810,147	194,806,980
9. Receivables for securities .....	4,183,735	0	4,183,735	1,566,430
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	3,513,887,745	0	3,513,887,745	3,061,028,724
13. Title plants less \$ ..... charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued .....	17,499,402	0	17,499,402	15,793,205
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	268,146,827	9,240,459	258,906,368	230,556,748
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	8,464,446	0	8,464,446	59,989,502
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	110,195,372	0	110,195,372	20,233,543
17. Amounts receivable relating to uninsured plans .....	478,422,460	39,650,487	438,771,972	397,809,033
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset.....	708,584,502	344,252,872	364,331,630	49,900,508
19. Guaranty funds receivable or on deposit .....	28,514,836	0	28,514,836	5,775,089
20. Electronic data processing equipment and software.....	301,722,752	254,005,448	47,717,304	37,147,976
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	132,637,544	132,637,544	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	293,275,559	0	293,275,559	106,385,179
24. Health care (\$ .....123,549,022 ) and other amounts receivable.....	318,394,349	3,146,640	315,247,709	245,037,453
25. Aggregate write-ins for other-than-invested assets .....	284,499,982	243,377,465	41,122,517	27,950,269
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	6,464,245,775	1,026,310,915	5,437,934,860	4,257,607,230
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27)	6,464,245,775	1,026,310,915	5,437,934,860	4,257,607,230
<b>DETAILS OF WRITE-INS</b>				
1101. ....	0	0	0	0
1102. ....	0	0	0	0
1103. ....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	0	0	0	0
2501. Prepaid Expenses.....	242,712,119	242,712,119	0	0
2502. Non-Bankable checks.....	665,346	665,346	0	0
2503. State Income Tax Recoverable.....	4,112	0	4,112	2,562
2598. Summary of remaining write-ins for Line 25 from overflow page .....	41,118,405	0	41,118,405	27,947,707
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	284,499,982	243,377,465	41,122,517	27,950,269

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ ..... reinsurance ceded)	1,011,719,596	0	1,011,719,596	604,457,213
2. Accrued medical incentive pool and bonus amounts	0	0	0	0
3. Unpaid claims adjustment expenses	11,074,715	0	11,074,715	5,570,500
4. Aggregate health policy reserves, including the liability of \$ ..... for medical loss ratio rebate per the Public Health Service Act	180,372,687	0	180,372,687	111,553,943
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	95,740,685	0	95,740,685	95,984,253
9. General expenses due or accrued	789,593,205	0	789,593,205	546,149,516
10.1 Current federal and foreign income tax payable and interest thereon (including \$ ..... on realized capital gains (losses))	322,190	0	322,190	2,832,179
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	383,997	0	383,997	222,281
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including \$ ..... current) and interest thereon \$ ..... (including \$ ..... current)	240,956,429	0	240,956,429	110,182,656
15. Amounts due to parent, subsidiaries and affiliates	50,542,332	0	50,542,332	39,509,134
16. Derivatives	0	0	0	0
17. Payable for securities	19,589,861	0	19,589,861	19,540,018
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with \$ ..... authorized reinsurers, \$ ..... unauthorized reinsurers and \$ ..... certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified (\$ ..... ) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	8,419,000	0	8,419,000	9,038,000
23. Aggregate write-ins for other liabilities (including \$ ..... current)	257,010,731	0	257,010,731	326,630,940
24. Total liabilities (Lines 1 to 23)	2,665,725,428	0	2,665,725,428	1,871,670,633
25. Aggregate write-ins for special surplus funds	XXX	XXX	206,701,885	0
26. Common capital stock	XXX	XXX	0	0
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	0	0
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	2,565,507,548	2,385,936,594
31. Unassigned funds (surplus)	XXX	XXX	0	0
32. Less treasury stock, at cost:				
32.1 ..... shares common (value included in Line 26 \$ ..... )	XXX	XXX	0	0
32.2 ..... shares preferred (value included in Line 27 \$ ..... )	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	2,772,209,433	2,385,936,594
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	5,437,934,861	4,257,607,227
<b>DETAILS OF WRITE-INS</b>				
2301. Deposits from other organizations	141,505,204	0	141,505,204	139,739,818
2302. Liability for post-retirement benefits	115,505,527	0	115,505,527	116,798,122
2303. Risk Adjustment Payable	0	0	0	70,093,000
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	257,010,731	0	257,010,731	326,630,940
2501. 2018 Insurer Fee	XXX	XXX	206,701,885	0
2502. ....	XXX	XXX	0	0
2503. ....	XXX	XXX	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	206,701,885	0
3001. Special contingent surplus-Individual contracts	XXX	XXX	521,838,696	467,016,146
3002. Special contingent surplus-other	XXX	XXX	2,043,668,852	1,918,920,448
3003. ....	XXX	XXX	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	2,565,507,548	2,385,936,594

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months.....	XXX	16,547,934	15,739,625
2. Net premium income (including \$ .....0 non-health premium income).....	XXX	12,236,502,318	6,722,127,972
3. Change in unearned premium reserves and reserve for rate credits .....	XXX	(13,716,622)	(29,396,149)
4. Fee-for-service (net of \$ ..... medical expenses).....	XXX	0	0
5. Risk revenue .....	XXX	0	0
6. Aggregate write-ins for other health care related revenues .....	XXX	0	0
7. Aggregate write-ins for other non-health revenues .....	XXX	0	0
8. Total revenues (Lines 2 to 7).....	XXX	12,222,785,696	6,692,731,823
<b>Hospital and Medical:</b>			
9. Hospital/medical benefits .....	0	4,117,193,207	3,864,203,144
10. Other professional services .....	0	167,540,617	128,747,191
11. Outside referrals .....	0	250,200,203	278,647,278
12. Emergency room and out-of-area .....	0	50,859,822	45,849,089
13. Prescription drugs .....	0	985,301,043	946,293,836
14. Aggregate write-ins for other hospital and medical .....	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....	0	0	0
16. Subtotal (Lines 9 to 15).....	0	5,571,094,892	5,263,740,538
<b>Less:</b>			
17. Net reinsurance recoveries .....	0	(5,120,008,856)	(410,516,781)
18. Total hospital and medical (Lines 16 minus 17) .....	0	10,691,103,748	5,674,257,319
19. Non-health claims (net).....	0	0	0
20. Claims adjustment expenses, including \$ .....196,050,544 cost containment expenses.....	0	294,133,728	169,613,366
21. General administrative expenses.....	0	1,269,261,202	987,311,117
22. Increase in reserves for life and accident and health contracts (including \$ ..... increase in reserves for life only).....	0	0	0
23. Total underwriting deductions (Lines 18 through 22) .....	0	12,254,498,678	6,831,181,802
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	XXX	(31,712,982)	(138,449,979)
25. Net investment income earned (Exhibit of Net Investment Income, Line 17).....	0	78,868,029	75,787,758
26. Net realized capital gains (losses) less capital gains tax of \$ .....1,415,916 .....	0	25,207,140	(5,663,662)
27. Net investment gains (losses) (Lines 25 plus 26) .....	0	104,075,169	70,124,096
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ ..... ) (amount charged off \$ ..... )] .....	0	0	0
29. Aggregate write-ins for other income or expenses .....	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	72,362,187	(68,325,883)
31. Federal and foreign income taxes incurred .....	XXX	15,695,000	14,654,865
32. Net income (loss) (Lines 30 minus 31).....	XXX	56,667,187	(82,980,748)
<b>DETAILS OF WRITE-INS</b>			
0601. ....	XXX	0	0
0602. ....	XXX	0	0
0603. ....	XXX	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page .....	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX	0	0
0701. ....	XXX	0	0
0702. ....	XXX	0	0
0703. ....	XXX	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page .....	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX	0	0
1401. ....	0	0	0
1402. ....	0	0	0
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....	0	0	0
2901. ....	0	0	0
2902. ....	0	0	0
2903. ....	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0	0

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1 Current Year	2 Prior Year
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>		
33. Capital and surplus prior reporting year .....	2,385,936,595	2,305,909,360
34. Net income or (loss) from Line 32 .....	56,667,187	(82,980,748)
35. Change in valuation basis of aggregate policy and claim reserves .....	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....9,083,466 .....	99,395,751	202,369,057
37. Change in net unrealized foreign exchange capital gain or (loss) .....	0	0
38. Change in net deferred income tax .....	574,674,388	4,418,179
39. Change in nonadmitted assets .....	(346,020,921)	(47,405,315)
40. Change in unauthorized and certified reinsurance .....	0	0
41. Change in treasury stock .....	0	0
42. Change in surplus notes .....	0	0
43. Cumulative effect of changes in accounting principles .....	0	0
44. Capital Changes:		
44.1 Paid in .....	0	0
44.2 Transferred from surplus (Stock Dividend) .....	0	0
44.3 Transferred to surplus .....	0	0
45. Surplus adjustments:		
45.1 Paid in .....	0	0
45.2 Transferred to capital (Stock Dividend) .....	0	0
45.3 Transferred from capital .....	0	0
46. Dividends to stockholders .....	0	0
47. Aggregate write-ins for gains or (losses) in surplus .....	1,556,432	3,626,061
48. Net change in capital and surplus (Lines 34 to 47) .....	386,272,837	80,027,235
49. Capital and surplus end of reporting year (Line 33 plus 48)	2,772,209,432	2,385,936,595
<b>DETAILS OF WRITE-INS</b>		
4701. Correction of prior year contribution of HNJV to HPHC .....	0	(1,011,505)
4702. Transfer of OCI related to investment to MISI .....	0	4,588,032
4703. Change in Pension\OPEB .....	1,556,432	49,534
4798. Summary of remaining write-ins for Line 47 from overflow page .....	0	0
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	1,556,432	3,626,061

## CASH FLOW

	1 Current Year	2 Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance.....	12,269,131,826	6,628,439,624
2. Net investment income.....	81,108,988	78,141,029
3. Miscellaneous income.....	0	0
4. Total (Lines 1 through 3).....	12,350,240,814	6,706,580,653
5. Benefit and loss related payments.....	10,232,316,309	5,616,694,697
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,487,020,015	1,126,265,592
8. Dividends paid to policyholders.....	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	27,288,455	(40,653,145)
10. Total (Lines 5 through 9).....	11,746,624,779	6,702,307,144
11. Net cash from operations (Line 4 minus Line 10).....	603,616,035	4,273,509
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,611,861,307	1,551,657,105
12.2 Stocks.....	59,646,033	77,809,973
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	33,055	13,934
12.7 Miscellaneous proceeds.....	1,732,545	84,847,962
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,673,272,940	1,714,328,975
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	1,927,245,119	1,557,244,673
13.2 Stocks.....	46,384,052	101,469,973
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	4,981,497	18,476,555
13.6 Miscellaneous applications.....	4,300,006	14,614,583
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,982,910,674	1,691,805,784
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....	(309,637,734)	22,523,191
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	130,773,773	(21,992,429)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	(412,735,745)	(70,000,534)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(281,961,972)	(91,992,963)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	12,016,329	(65,196,262)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	(302,872,986)	(237,676,724)
19.2 End of year (Line 18 plus Line 19.1).....	(290,856,657)	(302,872,986)

**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Net premium income	12,236,502,318	5,546,143,504	247,635,821	138,250,725	0	809,160,830	985,488,703	4,458,800,395	51,022,340	0
2. Change in unearned premium reserves and reserve for rate credit	(13,716,623)	(13,887,290)	0	(109,750)	0	280,417	0	0	0	0
3. Fee-for-service (net of \$ medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	12,222,785,695	5,532,256,214	247,635,821	138,140,975	0	809,441,247	985,488,703	4,458,800,395	51,022,340	0
8. Hospital/medical benefits	4,117,193,207	3,429,704,533	53,189	100,132,928	0	566,172,950	0	0	21,129,607	XXX
9. Other professional services	167,540,617	158,023,662	0	0	0	9,516,955	0	0	0	XXX
10. Outside referrals	250,200,203	250,200,203	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	50,859,822	50,859,822	0	0	0	0	0	0	0	XXX
12. Prescription drugs	985,301,043	801,609,117	0	0	0	183,691,926	0	0	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	0	0	0	0	0	0	0	0	0	XXX
15. Subtotal (Lines 8 to 14)	5,571,094,892	4,690,397,337	53,189	100,132,928	0	759,381,831	0	0	21,129,607	XXX
16. Net reinsurance recoveries	(5,120,008,855)	(22,239,414)	(196,877,841)	0	0	0	(904,249,015)	(3,968,068,776)	(28,573,809)	XXX
17. Total hospital and medical (Lines 15 minus 16)	10,691,103,747	4,712,636,751	196,931,030	100,132,928	0	759,381,831	904,249,015	3,968,068,776	49,703,416	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including \$ 196,050,544 cost containment expenses	294,133,730	182,751,699	5,618,885	3,582,172	0	9,767,529	18,461,696	73,225,856	725,893	0
20. General administrative expenses	1,269,261,203	788,619,655	24,246,904	15,457,977	0	42,149,351	79,666,872	315,988,031	3,132,413	0
21. Increase in reserves for accident and health contracts	0	0	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	12,254,498,680	5,684,008,105	226,796,819	119,173,077	0	811,298,711	1,002,377,583	4,357,282,663	53,561,722	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	(31,712,985)	(151,751,891)	20,839,002	18,967,898	0	(1,857,464)	(16,888,880)	101,517,732	(2,539,382)	0
<b>DETAILS OF WRITE-INS</b>										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.										XXX
1302.										XXX
1303.										XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 1 - PREMIUMS**

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical) .....	5,520,542,581	25,600,923	.0	5,546,143,504
2. Medicare Supplement .....	.0	247,635,821	.0	247,635,821
3. Dental only.....	138,250,725	.0	.0	138,250,725
4. Vision only.....	.0	.0	.0	.0
5. Federal Employees Health Benefits Plan .....	809,160,830	.0	.0	809,160,830
6. Title XVIII - Medicare .....	.0	985,488,703	.0	985,488,703
7. Title XIX - Medicaid.....	.0	4,458,800,395	.0	4,458,800,395
8. Other health.....	16,797,530	34,224,810	.0	51,022,340
9. Health subtotal (Lines 1 through 8) .....	6,484,751,666	5,751,750,652	.0	12,236,502,318
10. Life .....	.0	.0	.0	.0
11. Property/casualty.....	.0	.0	.0	.0
12. Totals (Lines 9 to 11)	6,484,751,666	5,751,750,652	0	12,236,502,318

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**

**PART 2 – CLAIMS INCURRED DURING THE YEAR**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non- Health
1. Payments during the year:										
1.1 Direct	5,595,961,117	4,750,484,777	1,153,189	100,431,928	0	723,118,616	0	0	20,772,607	0
1.2 Reinsurance assumed	4,682,496,638	20,261,978	197,043,618	0	0	0	846,212,709	3,590,540,423	28,437,909	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	10,278,457,755	4,770,746,755	198,196,807	100,431,928	0	723,118,616	846,212,709	3,590,540,423	49,210,516	0
2. Paid medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	526,571,191	446,950,476	0	7,219,000	0	68,855,715	0	0	3,546,000	0
3.2 Reinsurance assumed	485,148,406	1,977,436	23,783,400	0	0	0	80,509,217	377,528,353	1,350,000	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	1,011,719,597	448,927,912	23,783,400	7,219,000	0	68,855,715	80,509,217	377,528,353	4,896,000	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	0	0	0	0	0	0	0	0	0	0
6. Net healthcare receivables (a)	(5,383,607)	27,011,893	1,100,000	0	0	(33,495,500)	0	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	556,821,025	480,026,025	0	7,518,000	0	66,088,000	0	0	3,189,000	0
8.2 Reinsurance assumed	47,636,187	0	23,949,177	0	0	0	22,472,910	0	1,214,100	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	604,457,212	480,026,025	23,949,177	7,518,000	0	66,088,000	22,472,910	0	4,403,100	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	0	0	0	0	0	0	0	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	5,571,094,890	4,690,397,335	53,189	100,132,928	0	759,381,831	0	0	21,129,607	0
12.2 Reinsurance assumed	5,120,008,857	22,239,414	196,877,841	0	0	0	904,249,016	3,968,068,776	28,573,809	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	10,691,103,747	4,712,636,749	196,931,030	100,132,928	0	759,381,831	904,249,016	3,968,068,776	49,703,416	0
13. Incurred medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0

(a) Excludes \$ 906,867 loans or advances to providers not yet expensed.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital and Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
<b>1. Reported in Process of Adjustment:</b>										
1.1. Direct .....	109,566,776	109,292,373	0	274,403	0	0	0	0	0	0
1.2. Reinsurance assumed .....	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
1.4. Net .....	109,566,776	109,292,373	0	274,403	0	0	0	0	0	0
<b>2. Incurred but Unreported:</b>										
2.1. Direct .....	417,004,415	337,650,103	0	6,944,597	0	68,855,715	0	0	3,546,000	0
2.2. Reinsurance assumed .....	485,148,406	1,977,436	23,783,400	0	0	0	80,509,217	377,528,353	1,350,000	0
2.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
2.4. Net .....	902,152,821	339,635,539	23,783,400	6,944,597	0	68,855,715	80,509,217	377,528,353	4,896,000	0
<b>3. Amounts Withheld from Paid Claims and Capitations:</b>										
3.1. Direct .....	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed .....	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
3.4. Net .....	0	0	0	0	0	0	0	0	0	0
<b>4. TOTALS:</b>										
4.1. Direct .....	526,571,191	446,950,476	0	7,219,000	0	68,855,715	0	0	3,546,000	0
4.2. Reinsurance assumed .....	485,148,406	1,977,436	23,783,400	0	0	0	80,509,217	377,528,353	1,350,000	0
4.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
4.4. Net .....	1,011,719,597	448,927,912	23,783,400	7,219,000	0	68,855,715	80,509,217	377,528,353	4,896,000	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE**

Line of Business	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) .....	449,124,477	4,418,071,076	9,991,557	438,936,355	459,116,034	480,026,025
2. Medicare Supplement .....	17,274,964	179,821,845	141,050	23,642,350	17,416,014	23,949,177
3. Dental Only .....	6,745,694	93,686,233	67,137	7,151,863	6,812,831	7,518,000
4. Vision Only .....	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan .....	64,920,855	691,797,761	904,742	67,950,973	65,825,597	66,088,000
6. Title XVIII - Medicare .....	18,476,951	827,719,591	111,537	80,397,680	18,588,488	22,472,910
7. Title XIX - Medicaid .....	322,652,944	3,267,887,480	8,263,144	369,265,208	330,916,088	0
8. Other health .....	7,470,154	41,740,362	0	4,896,000	7,470,154	4,403,100
9. Health subtotal (Lines 1 to 8) .....	886,666,039	9,520,724,348	19,479,167	992,240,429	906,145,206	604,457,212
10. Healthcare receivables (a) .....	(2,148,335)	125,697,357	0	0	(2,148,335)	0
11. Other non-health .....	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts .....	0	0	0	0	0	0
13. Totals (Lines 9-10+11+12) .....	888,814,374	9,395,026,991	19,479,167	992,240,429	908,293,541	604,457,212

(a) Excludes \$ 906,867 loans or advances to providers not yet expensed.

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Hospital and Medical**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior	354,875	397,235	405,084	405,409	405,409
2. 2013	3,219,099	3,560,366	3,536,795	3,538,544	3,539,287
3. 2014	XXX	3,597,763	4,001,264	4,008,554	4,010,369
4. 2015	XXX	XXX	3,738,281	4,119,839	4,133,192
5. 2016	XXX	XXX	XXX	3,902,264	4,337,626
6. 2017	XXX	XXX	XXX	XXX	4,292,478

**Section B – Incurred Health Claims - Hospital and Medical**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior	370,470	399,130	407,606	405,409	405,409
2. 2013	3,625,042	3,572,351	3,539,404	3,538,548	3,539,287
3. 2014	XXX	4,040,503	4,019,800	4,009,266	4,010,391
4. 2015	XXX	XXX	4,149,455	4,129,657	4,133,680
5. 2016	XXX	XXX	XXX	4,371,757	4,344,657
6. 2017	XXX	XXX	XXX	XXX	4,733,865

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Hospital and Medical**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013	4,283,518	3,539,287	152,069	4.3	3,691,356	86.2	0	0	3,691,356	86.2
2. 2014	4,905,487	4,010,369	169,164	4.2	4,179,533	85.2	22	0	4,179,555	85.2
3. 2015	5,025,853	4,133,192	165,165	4.0	4,298,357	85.5	488	0	4,298,845	85.5
4. 2016	5,181,217	4,337,626	146,112	3.4	4,483,738	86.5	7,031	0	4,490,769	86.7
5. 2017	5,532,256	4,292,478	182,736	4.3	4,475,214	80.9	441,387	4,066	4,920,667	88.9

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Medicare Supplement**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	24,587	23,797	18,381	18,381	18,381
2. 2013 .....	103,310	104,237	136,475	136,475	136,475
3. 2014 .....	XXX	0	0	0	0
4. 2015 .....	XXX	XXX	0	22,680	22,847
5. 2016 .....	XXX	XXX	XXX	177,370	194,478
6. 2017 .....	XXX	XXX	XXX	XXX	179,822

**Section B - Incurred Health Claims - Medicare Supplement**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	24,854	23,799	18,383	18,381	18,381
2. 2013 .....	104,850	104,405	136,482	136,475	136,475
3. 2014 .....	XXX	0	353	0	0
4. 2015 .....	XXX	XXX	20,740	22,770	22,847
5. 2016 .....	XXX	XXX	XXX	201,228	194,619
6. 2017 .....	XXX	XXX	XXX	XXX	203,464

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare Supplement**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	123,476	136,475	5,748	4.2	142,223	115.2	0	0	142,223	115.2
2. 2014.....	512	0	580	0.0	580	113.3	0	0	580	113.3
3. 2015.....	60,544	22,847	3,340	14.6	26,187	43.3	0	0	26,187	43.3
4. 2016.....	250,546	194,478	11,254	5.8	205,732	82.1	141	0	205,873	82.2
5. 2017.....	247,635	179,822	18,574	10.3	198,396	80.1	23,642	6,042	228,080	92.1

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Dental Only**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	7,121	7,208	7,213	7,208	7,208
2. 2013 .....	96,080	101,253	101,324	101,334	101,334
3. 2014 .....	XXX	96,538	101,954	102,140	102,146
4. 2015 .....	XXX	XXX	91,764	98,367	98,426
5. 2016 .....	XXX	XXX	XXX	90,485	97,165
6. 2017 .....	XXX	XXX	XXX	XXX	93,686

**Section B – Incurred Health Claims - Dental Only**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	7,196	7,214	7,214	7,208	7,208
2. 2013 .....	103,177	101,493	101,334	101,334	101,334
3. 2014 .....	XXX	102,849	102,072	102,148	102,146
4. 2015 .....	XXX	XXX	97,409	98,488	98,430
5. 2016 .....	XXX	XXX	XXX	97,873	97,228
6. 2017 .....	XXX	XXX	XXX	XXX	100,838

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Dental Only**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	135,515	101,334	4,081	4.0	105,415	77.8	0	0	105,415	77.8
2. 2014.....	136,738	102,146	2,680	2.6	104,826	76.7	0	0	104,826	76.7
3. 2015.....	137,847	98,426	6,016	6.1	104,442	75.8	4	0	104,446	75.8
4. 2016.....	130,590	97,165	2,669	2.7	99,834	76.4	63	0	99,897	76.5
5. 2017.....	138,140	93,686	3,588	3.8	97,274	70.4	7,152	120	104,546	75.7

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**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Federal Employees Health Benefits Plan Premium**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.53,271	.54,049	.54,143	.54,138	.54,038
2. 2013 .....	561,264	616,419	618,018	617,552	617,406
3. 2014 .....	XXX	601,834	663,589	664,241	664,157
4. 2015 .....	XXX	XXX	648,494	712,204	713,608
5. 2016 .....	XXX	XXX	XXX	685,005	748,853
6. 2017 .....	XXX	XXX	XXX	XXX	691,693

**Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.53,930	.54,096	.54,151	.54,138	.54,038
2. 2013 .....	618,385	617,443	618,115	617,552	617,406
3. 2014 .....	XXX	664,829	665,006	664,249	664,157
4. 2015 .....	XXX	XXX	713,501	712,821	713,608
5. 2016 .....	XXX	XXX	XXX	750,469	749,758
6. 2017 .....	XXX	XXX	XXX	XXX	759,644

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Federal Employees Health Benefits Plan Premium**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	650,703	617,406	11,456	1.9	628,862	96.6	.0	.0	628,862	96.6
2. 2014.....	716,044	664,157	6,940	1.0	671,097	93.7	.0	.0	671,097	93.7
3. 2015.....	777,905	713,608	7,291	1.0	720,899	92.7	.0	.0	720,899	92.7
4. 2016.....	810,305	748,853	10,274	1.4	759,127	93.7	904	.0	760,031	93.8
5. 2017.....	809,441	691,693	9,780	1.4	701,473	86.7	67,951	847	770,271	95.2

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Medicare**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.0	.0	.0	.0	.0
2. 2013 .....	.0	.0	.0	.0	.0
3. 2014 .....	XXX	.0	.0	.0	.0
4. 2015 .....	XXX	XXX	44,153	68,085	68,122
5. 2016 .....	XXX	XXX	XXX	223,339	241,779
6. 2017 .....	XXX	XXX	XXX	XXX	827,720

**Section B - Incurred Health Claims - Medicare**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.0	.0	.0	.0	.0
2. 2013 .....	.0	.0	.0	.0	.0
3. 2014 .....	XXX	.0	.0	.0	.0
4. 2015 .....	XXX	XXX	65,363	68,251	68,122
5. 2016 .....	XXX	XXX	XXX	245,645	241,874
6. 2017 .....	XXX	XXX	XXX	XXX	908,133

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	.0	.0	.0	.0 0	.0	.0 0	.0	.0	.0	.0 0
2. 2014.....	.0	.0	.0	.0 0	.0	.0 0	.0	.0	.0	.0 0
3. 2015.....	.0	68,122	.0	.0 0	68,122	.0 0	.0	.0	68,122	.0 0
4. 2016.....	267,160	241,779	.0	.0 0	241,779	90.5	96	.0	241,875	90.5
5. 2017.....	985,488	827,720	0	0.0	827,720	84.0	80,414	0	908,134	92.2

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Title XIX Medicaid**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.0	.0	.0	.0	.0
2. 2013 .....	.0	.0	.0	.0	.0
3. 2014 .....	XXX	.0	.0	.0	.0
4. 2015 .....	XXX	XXX	.0	.0	.0
5. 2016 .....	XXX	XXX	XXX	.0	322,653
6. 2017 .....	XXX	XXX	XXX	XXX	3,267,887

**Section B – Incurred Health Claims - Title XIX Medicaid**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	.0	.0	.0	.0	.0
2. 2013 .....	.0	.0	.0	.0	.0
3. 2014 .....	XXX	.0	.0	.0	.0
4. 2015 .....	XXX	XXX	.0	.0	.0
5. 2016 .....	XXX	XXX	XXX	.0	330,916
6. 2017 .....	XXX	XXX	XXX	XXX	3,637,153

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Title XIX Medicaid**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. 2014.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. 2015.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. 2016.....	.0	322,653	.0	.0	322,653	.0	8,263	.0	330,916	.0
5. 2017 .....	4,458,800	3,267,887	73,226	2.2	3,341,113	74.9	369,265	0	3,710,378	83.2

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Other**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	10,030	10,030	10,030	10,030	10,030
2. 2013 .....	39,419	45,447	45,447	45,447	45,447
3. 2014 .....	XXX	43,644	49,963	49,963	49,963
4. 2015 .....	XXX	XXX	40,623	46,908	46,908
5. 2016 .....	XXX	XXX	XXX	30,210	37,680
6. 2017 .....	XXX	XXX	XXX	XXX	41,740

**Section B – Incurred Health Claims - Other**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	10,030	10,030	10,030	10,030	10,030
2. 2013 .....	42,918	45,447	45,447	45,447	45,447
3. 2014 .....	XXX	47,381	49,963	49,963	49,963
4. 2015 .....	XXX	XXX	44,544	46,908	46,908
5. 2016 .....	XXX	XXX	XXX	34,613	37,680
6. 2017 .....	XXX	XXX	XXX	XXX	46,636

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Other**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013.....	50,340	45,447	404	0.9	45,851	91.1	0	0	45,851	91.1
2. 2014.....	54,048	49,963	(248)	(0.5)	49,715	92.0	0	0	49,715	92.0
3. 2015.....	42,505	46,908	0	0.0	46,908	110.4	0	0	46,908	110.4
4. 2016.....	52,911	37,680	1,600	4.2	39,280	74.2	0	0	39,280	74.2
5. 2017.....	51,022	41,740	725	1.7	42,465	83.2	4,896	0	47,361	92.8

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Grand Total**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	449,884	492,319	494,851	495,166	495,066
2. 2013 .....	4,019,172	4,427,722	4,438,059	4,439,352	4,439,949
3. 2014 .....	XXX	4,339,779	4,816,770	4,824,898	4,826,635
4. 2015 .....	XXX	XXX	4,563,315	5,068,083	5,083,103
5. 2016 .....	XXX	XXX	XXX	5,108,673	5,980,234
6. 2017 .....	XXX	XXX	XXX	XXX	9,395,026

**Section B - Incurred Health Claims - Grand Total**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. Prior .....	466,480	494,269	497,384	495,166	495,066
2. 2013 .....	4,494,372	4,441,139	4,440,782	4,439,356	4,439,949
3. 2014 .....	XXX	4,855,562	4,837,194	4,825,626	4,826,657
4. 2015 .....	XXX	XXX	5,091,012	5,078,895	5,083,595
5. 2016 .....	XXX	XXX	XXX	5,701,585	5,996,732
6. 2017 .....	XXX	XXX	XXX	XXX	10,389,733

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2013 .....	5,243,552	4,439,949	173,758	3.9	4,613,707	88.0	0	0	4,613,707	88.0
2. 2014 .....	5,812,829	4,826,635	179,116	3.7	5,005,751	86.1	22	0	5,005,773	86.1
3. 2015 .....	6,044,654	5,083,103	181,812	3.6	5,264,915	87.1	492	0	5,265,407	87.1
4. 2016 .....	6,692,729	5,980,234	171,909	2.9	6,152,143	91.9	16,498	0	6,168,641	92.2
5. 2017 .....	12,222,782	9,395,026	288,629	3.1	9,683,655	79.2	994,707	11,075	10,689,437	87.5

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY**

	1	2	3	4	5	6	7	8	9
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
1. Unearned premium reserves.....	17,308,813	16,990,533	.0	249,161	.0	69,119	.0	.0	.0
2. Additional policy reserves (a).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Reserve for rate credits or experience rating refunds (including \$ ..... for investment income).....	149,777,949	30,160,949	.0	1,470,508	.0	105,977,665	12,168,827	.0	.0
5. Aggregate write-ins for other policy reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Totals (gross).....	167,086,762	47,151,482	.0	1,719,669	.0	106,046,784	12,168,827	.0	.0
7. Reinsurance ceded.....	(13,285,925)	(129,246)	(11,108,112)	.0	.0	.0	(2,048,567)		
8. Totals (Net) (Page 3, Line 4)	180,372,688	47,280,728	11,108,112	1,719,669	0	106,046,784	14,217,394	0	0
9. Present value of amounts not yet due on claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Aggregate write-ins for other claim reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Totals (gross).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>									
0501.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0502.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0503.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1102.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1103.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$ ..... premium deficiency reserve.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 3 - ANALYSIS OF EXPENSES**

	Claim Adjustment Expenses		3 General Administrative Expenses	4 Investment Expenses	5 Total
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses			
1. Rent (\$ ..... for occupancy of own building) .....	9,382	1,989	33,415,519	0	33,426,890
2. Salaries, wages and other benefits .....	109,059,057	31,070,351	361,913,026	0	502,042,434
3. Commissions (less \$ ..... ceded plus \$ ..... assumed) .....	0	0	192,753,250	0	192,753,250
4. Legal fees and expenses .....	4,290	53,902	19,476,437	0	19,534,629
5. Certifications and accreditation fees .....	0	0	0	0	0
6. Auditing, actuarial and other consulting services .....	5,874,559	697,056	112,018,732	0	118,590,347
7. Traveling expenses .....	1,792,594	163,987	6,583,333	0	8,539,914
8. Marketing and advertising .....	54,349	12,452	22,834,018	0	22,900,819
9. Postage, express and telephone .....	317,323	146,680	28,112,376	0	28,576,379
10. Printing and office supplies .....	87,785	68,161	1,982,186	0	2,138,132
11. Occupancy, depreciation and amortization .....	0	0	113,245,257	0	113,245,257
12. Equipment .....	79	6	780,038	0	780,123
13. Cost or depreciation of EDP equipment and software .....	59,769	12,585	83,036,814	0	83,109,168
14. Outsourced services including EDP, claims, and other services .....	111,502,048	84,642,520	368,923,818	0	565,068,386
15. Boards, bureaus and association fees .....	1,242,830	84,354	5,248,841	0	6,576,025
16. Insurance, except on real estate .....	0	0	3,521,962	0	3,521,962
17. Collection and bank service charges .....	0	0	(231,713)	0	(231,713)
18. Group service and administration fees .....	0	0	0	0	0
19. Reimbursements by uninsured plans .....	(40,418,504)	(20,221,192)	(261,675,572)	0	(322,315,268)
20. Reimbursements from fiscal intermediaries .....	0	0	0	0	0
21. Real estate expenses .....	0	0	0	0	0
22. Real estate taxes .....	0	0	6,235,316	0	6,235,316
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes .....	0	0	2,827	0	2,827
23.2 State premium taxes .....	0	0	70,106,381	0	70,106,381
23.3 Regulatory authority licenses and fees .....	199,926	2,108	4,955,992	0	5,158,026
23.4 Payroll taxes .....	6,265,057	1,969,225	21,481,999	0	29,716,281
23.5 Other (excluding federal income and real estate taxes) .....	0	0	69,962,047	0	69,962,047
24. Investment expenses not included elsewhere .....	0	0	0	9,094,136	9,094,136
25. Aggregate write-ins for expenses .....	0	(621,000)	4,578,318	0	3,957,318
26. Total expenses incurred (Lines 1 to 25) .....	196,050,544	98,083,184	1,269,261,202	9,094,136	(a) 1,572,489,066
27. Less expenses unpaid December 31, current year .....	0	11,074,715	789,593,212	0	800,667,927
28. Add expenses unpaid December 31, prior year .....	0	5,570,500	546,149,516	0	551,720,016
29. Amounts receivable relating to uninsured plans, prior year .....	0	0	397,809,032	0	397,809,032
30. Amounts receivable relating to uninsured plans, current year .....	0	0	438,771,972	0	438,771,972
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	196,050,544	92,578,969	1,066,780,446	9,094,136	1,364,504,095
<b>DETAILS OF WRITE-INS</b>					
2501. Prompt Pay interest .....	0	0	4,578,318	0	4,578,318
2502. Provision for Claims Processing .....	0	(621,000)	0	0	(621,000)
2503. ....	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	(621,000)	4,578,318	0	3,957,318

(a) Includes management fees of \$ ..... to affiliates and \$ ..... to non-affiliates.

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 5,640,794	5,900,771
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 70,863,856	72,303,691
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 44,625	44,625
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	4,869,946	4,868,282
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 0	0
4. Real estate	(d) 0	0
5. Contract loans	0	0
6. Cash, cash equivalents and short-term investments	(e) 1/8, 1/1	1/8, 634
7. Derivative instruments	(f) 0	0
8. Other invested assets	4,425,607	4,425,607
9. Aggregate write-ins for investment income	0	231,555
10. Total gross investment income	86,023,000	87,962,165
11. Investment expenses		(g) 9,094,136
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. Total deductions (Lines 11 through 15)		9,094,136
17. Net investment income (Line 10 minus Line 16)		78,868,029
<b>DETAILS OF WRITE-INS</b>		
0901. Interest on behalf of customer deposits		50,756
0902. Interest on behalf of FEP		(4,599)
0903. Interest on behalf of subs.		(369,174)
0998. Summary of remaining write-ins for Line 9 from overflow page	0	554,572
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	231,555
1501. Interest on behalf of customer deposits		
1502. Interest on behalf of FEP		
1503. Interest on behalf of HN/JH		
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

- (a) Includes \$ 3,321,196 accrual of discount less \$ 7,268,352 amortization of premium and less \$ 6,581,414 paid for accrued interest on purchases.  
 (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ 0 paid for accrued dividends on purchases.  
 (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ paid for accrued interest on purchases.  
 (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.  
 (e) Includes \$ 722 accrual of discount less \$ 37,358 amortization of premium and less \$ 27,365 paid for accrued interest on purchases.  
 (f) Includes \$ accrual of discount less \$ amortization of premium.  
 (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.  
 (h) Includes \$ interest on surplus notes and \$ interest on capital notes.  
 (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	489,873	0	489,873	(12,177)	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	12,346,347	(787,006)	11,559,341	500,481	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	0	0	0	11,750	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	10,058,562	(945,538)	9,113,024	13,617,448	0
2.21 Common stocks of affiliates	0	0	0	65,767,807	0
3. Mortgage loans	0	0	0	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	34,461	0	34,461	(1,406)	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	5,426,357	0	5,426,357	28,595,313	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. Total capital gains (losses)	28,355,600	(1,732,544)	26,623,055	108,479,216	0
<b>DETAILS OF WRITE-INS</b>					
0901.			0		
0902.			0		
0903.			0		
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

## EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks .....	0	0	0
2.2 Common stocks .....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....	0	0	0
3.2 Other than first liens .....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale .....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans .....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA) .....	0	0	0
9. Receivables for securities .....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued .....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,240,459	15,361,033	6,120,573
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination .....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0
17. Amounts receivable relating to uninsured plans .....	39,650,487	21,361,007	(18,289,480)
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0
18.2 Net deferred tax asset.....	344,252,872	88,875,412	(255,377,460)
19. Guaranty funds receivable or on deposit .....	0	0	0
20. Electronic data processing equipment and software.....	254,005,448	270,798,825	16,793,377
21. Furniture and equipment, including health care delivery assets.....	132,637,544	130,543,800	(2,093,744)
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0
24. Health care and other amounts receivable.....	3,146,640	2,538,812	(607,828)
25. Aggregate write-ins for other-than-invested assets .....	243,377,465	150,811,106	(92,566,359)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,026,310,915	680,289,994	(346,020,921)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. Total (Lines 26 and 27)	1,026,310,915	680,289,994	(346,020,921)
<b>DETAILS OF WRITE-INS</b>			
1101. ....	0	0	0
1102. ....	0	0	0
1103. ....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid Expenses.....	242,712,119	150,116,350	(92,595,769)
2502. Non-Bankable checks.....	665,346	694,756	29,410
2503. ....	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	243,377,465	150,811,106	(92,566,359)

**EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

Source of Enrollment	Total Members at End of					6 Current Year Member Months
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	
1. Health Maintenance Organizations.....	.0	.0	.0	.0	.0	.0
2. Provider Service Organizations.....	.0	.0	.0	.0	.0	.0
3. Preferred Provider Organizations.....	650,732	724,756	719,831	717,019	705,046	8,531,538
4. Point of Service.....	266,262	249,051	245,137	243,350	242,913	2,941,076
5. Indemnity Only.....	5,428	5,306	5,511	4,716	4,643	.61,020
6. Aggregate write-ins for other lines of business.....	361,212	422,517	420,329	418,724	418,587	5,014,300
7. Total	1,283,634	1,401,630	1,390,808	1,383,809	1,371,189	16,547,934
<b>DETAILS OF WRITE-INS</b>						
0601. Dental.....	361,212	422,517	420,329	418,724	418,587	5,014,300
0602. Part D.....	.0	.0	.0	.0	.0	.0
0603. ....	.0	.0	.0	.0	.0	.0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.0	.0	.0	.0	.0	.0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	361,212	422,517	420,329	418,724	418,587	5,014,300

## NOTES TO FINANCIAL STATEMENTS

## 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

## A. Accounting Practices

The accompanying financial statements of Horizon Healthcare Services, Inc. d/b/a Horizon BCBSNJ (the Company) have been prepared in conformity with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of New Jersey.

	SSSAP#	F/S Page	F/S Line #	2017	2016
<u>NET INCOME</u>					
(1) Company state basis (Page 4, Line 32, Columns 2 & 3)	NJ	4	32	\$ 56,667	\$ (82,981)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(3) State Permitted Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	NJ	4	32	\$ 56,667	\$ (82,981)
<u>SURPLUS</u>					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	NJ	5	49	\$ 2,772,209	\$ 2,385,937
(6) State Prescribed Practices that increase/decrease NAIC SAP				\$ -	\$ -
(7) State Permitted Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	NJ	5	49	\$ 2,772,209	\$ 2,385,937

## B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

## C. Accounting Policy

The Company uses the following accounting policies:

- Short-term investments are carried at market value.
- Long-term bond investments that are NAIC designated as 1 and 2 are carried at amortized cost. Bond investments that are NAIC designated as 3 or higher are carried at the lower of cost or market value.
- Common stocks are stated at market value
- Preferred stocks are stated at either amortized cost or market value.
- Mortgage loans – None
- Loan-backed securities are carried at either amortized cost or market value.
- Investments in subsidiaries and affiliates are valued using the statutory equity method.
- The Company has an ownership interest in limited liability companies, which are carried at the underlying generally accepted accounting principles (GAAP) equity of the investees.
- Derivatives – None
- Premium deficiency – The Company does not utilize investment income as a factor in its premium deficiency calculation.
- The liability for claims incurred but unpaid for current and prior years is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
- Capitalization policy and resultant predefined threshold have not changed from the prior period.
- Pharmacy rebate estimates are accrued for in accordance with Statement of Statutory Accounting Principles (SSAP) No. 84, *Certain Healthcare Receivables and Receivables under Government Insured Plans*.

## D. Going Concern

The Management has assessed the company's ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

## 2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

No changes

## 3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

## 4. DISCONTINUED OPERATIONS

Not applicable

## 5. INVESTMENTS

- Mortgage loans – None
- Debt restructuring – None
- Reverse mortgages – None
- Loan-backed securities – carried at either amortized cost or market value
- Dollar Repurchase agreements and/or securities lending transactions – None
- Repurchase Agreements Transactions Accounted for Secured Borrowing – None
- Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
- Repurchase Transactions Accounted for as a Sale – None
- Reverse Repurchase Agreements Transactions Accounted for as a Sale – None

## NOTES TO FINANCIAL STATEMENTS

- J. Real Estate – None  
 K. Low Income Housing Tax Credits (LIHTC) - None

L. Restricted Assets

	1	2	3	4	5	6	7
	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/Decrease (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
Restricted Assets (1)							
Restricted Assets (Including Pledged)							
Subject to contractual obligation for which liability is not shown	-	-	-	-	-	-	-
a. Collateral held under security lending agreements	-	-	-	-	-	-	-
b. Subject to repurchase agreements	-	-	-	-	-	-	-
c. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
d. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
f. Placed under option contracts	-	-	-	-	-	-	-
g. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
h. FHLB capital stock	442	-	442	-	442	-	-
i. On deposit with states	-	-	-	-	-	-	-
j. On deposit with other regulatory bodies	-	-	-	-	-	-	-
k. Pledged as collateral to FHLB (including assets backing funding agreements)	106,899	-	106,899	-	106,899	1.60	1.90
l. Pledged as collateral not captured in other categories	18,890	-	18,890	-	18,890	0.30	0.30
m. Other restricted assets	-	-	-	-	-	-	-
n. Total Restricted Assets	126,231	-	126,231	-	126,231	1.90	2.20

(a) Column 1 divided by Asset Page, Column 1, Line 28  
 (b) Column 3 divided by Asset Page, Column 3, Line 28

	1	2	3	4	5	6
	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/Decrease (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
FHLB	18,890	-	18,890	18,890	-	-
Total (a)	18,890	-	18,890	18,890	0.30	-

Description of Assets	1	2	3	4	5	6
	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/Decrease (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Total (a)	18,890	-	18,890	-	-	0.30

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)  
 Total (a) 18,890 - 18,890 - - 0.30  
 Total Line for Columns 1 through 3 should equal SL(1)n Columns 1 through 3 respectively and Total Line for Column 4 should equal SL(1)n Column 5

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements				
a. Cash, Cash Equivalents and Short-Term Investments	-	-	-	-
b. Schedule D, Part 1	-	-	-	-
c. Schedule D, Part 2, Section 1	-	-	-	-
d. Schedule D, Part 2, Section 2	-	-	-	-
e. Schedule B	-	-	-	-
f. Schedule A	-	-	-	-
g. Schedule BA, Part 1	-	-	-	-
h. Schedule DL, Part 1	-	-	-	-
i. Other	-	-	-	-
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	-	-	-	-

\* Column 1 divided by Asset Page, Line 26 (Column 1) \*\* Column 1 divided by Asset Page, Line 26 (Column 3)

O. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
055451AW8	90	97	90	NO
61691JAC8	600	610	608	YES
Total	690	707	698	

- M. Working Capital Finance Investments – None  
 N. Offsetting and Netting of Assets and Liabilities – None

O. Structured Note

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
055451AW8	90	97	90	NO
61691JAC8	600	610	608	YES
Total	690	707	698	

P. 5\* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC			\$ -	\$ -	\$ -	\$ -
(2) Bonds - FV						
(3) LB&SS - AC	2	0	2,007	-	2,009	-
(4) LB&SS - FV						
(5) Preferred Stock - AC						
(6) Preferred Stock - FV						
(7) Total (1+2+3+4+5+6)			\$ 2,006.94	-	\$ 2,008.61	\$ -

## NOTES TO FINANCIAL STATEMENTS

- Q. Short Sales – None  
 R. Prepayment Short Sale Transactions – None

### 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of admitted assets.

### 7. INVESTMENT INCOME

The Company has no non-admitted investment income due and accrued.

### 8. DERIVATIVE INSTRUMENTS

Not applicable

### 9. INCOME TAXES

A The components of the net deferred tax asset/(liability) are as follows:

1. Description	December 31, 2017			December 31, 2016		
	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$ 762,278	\$ 4,643	\$ 766,921	\$ 179,694	\$ 5,723	\$ 185,417
(b) Statutory valuation allowance adjustments	-	-	-	-	-	-
(c) Adjusted gross deferred tax assets (1a - 1b)	762,278	4,643	766,921	179,694	5,723	185,417
(d) Deferred tax assets nonadmitted	339,610	4,643	344,253	83,152	5,723	88,875
(e) Sub-total net admitted deferred tax asset (1c - 1d)	422,668	-	422,668	96,542	-	96,542
(f) Deferred tax liabilities	58,336	-	58,336	46,641	-	46,641
(g) Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	\$ 364,332	\$ -	\$ 364,332	\$ 49,901	\$ -	\$ 49,901

2. Description	December 31, 2017			December 31, 2016		
	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission calculation components SSAP No. 101						
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ 27,649	\$ -	\$ 27,649	\$ 49,901	\$ -	\$ 49,901
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	336,683	-	336,683	-	-	-
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	364,332	-	364,332	-	-	-
2. Adjusted Gross Deferred Tax Assedts Allowed per Limitation Threshold	-N/A-	-N/A-	361,182	-N/A-	-N/A-	337,074
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	58,336	-	58,336	46,640	-	46,640
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	\$ 422,668	\$ -	\$ 422,668	\$ 96,541	\$ -	\$ 96,541

(3) (a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	552%	607%
(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	2,407,878	2,336,036

(4) Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:	December 31, 2017				December 31, 2016			
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Total
(a) Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%	0%	0%
(b) Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%	0%	0%
(c) Do TPS include a reinsurance strategy?	No				No			

## NOTES TO FINANCIAL STATEMENTS

## B. Temporary differences for which a DTL has not been established:

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

At December 31, 2017, the Company had no adjustments of a DTA or DTL for enacted changes in tax laws or rates, or a change in tax status. Ad gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs

## C. Significant components of income taxes incurred.

## (1) Current income taxes incurred consist of the following major components:

Description	2017	2016	Change
(a) Current federal income tax expense / (benefit)	\$ 24,019	\$ 17,287	\$ 6,732
(b) Foreign income tax expense / (benefit)	-	-	-
(c) Subtotal	24,019	17,287	6,732
(d) Tax expense / benefit on realized capital gains / (losses)	1,416	(1,416)	2,832
(e) Accrual (reversal) of tax contingencies	-	-	-
(f) Other, including prior year underaccrual (overaccrual)	(8,324)	(3,062)	(5,262)
(g) Federal and foreign income taxes incurred	\$ 17,111	\$ 12,809	\$ 4,302

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

## (2) DTAs Resulting From

Book/Tax Differences In	December 31, 2017	December 31, 2016	Change
(a) Ordinary			
(1) Discounted claims reserves	\$ 13,056	\$ 6,434	\$ 6,622
(2) Intangible assets	-	2,132	(2,132)
(3) Non-admitted assets	143,232	118,283	24,949
(4) Unearned income	483	460	23
(5) AMT credit carryforward	557,867	-	557,867
(6) Deferred compensation	44,742	38,957	5,785
(7) Other	2,898	13,428	(10,530)
Subtotal - Gross ordinary DTAs	762,278	179,694	582,584
(b) Statutory valuation allowance adjustment - ordinary	-	-	-
(c) Nonadmitted ordinary DTAs	(339,610)	(83,152)	(256,458)
(d) Admitted ordinary DTAs	\$ 422,668	\$ 96,542	\$ 326,126
(e) Capital			
(1) Other than temporary impairments	\$ 4,643	\$ 4,380	\$ 263
(2) Unrealized capital losses	-	1,343	(1,343)
Gross capital DTAs	4,643	5,723	(1,080)
(f) Statutory valuation allowance adjustment - capital	-	-	-
(g) Nonadmitted capital DTAs	(4,643)	(5,723)	1,080
(h) Admitted capital DTAs	\$ -	\$ -	\$ -
(i) Admitted DTAs	\$ 422,668	\$ 96,542	\$ 326,126
(3) DTLs Resulting From			
Book/Tax Differences In	December 31, 2017	December 31, 2016	Change
(a) Ordinary			
(1) Accrued market discount	\$ (1,231)	\$ (1,338)	\$ 107
(2) Partnership investments	(36,551)	(1,056)	(35,495)
(3) Fixed Assets	(5,988)	(43,092)	37,104
(4) Guaranty fund assessment recoverable	(2,789)	(1,155)	(1,634)
Ordinary DTLs	(46,559)	(46,641)	82
(b) Capital			
(1) Unrealized capital gains	\$ (11,778)	\$ -	\$ (11,778)
Capital DTLs	(11,778)	-	(11,778)
(c) DTLs	(58,337)	(46,641)	(11,696)
(4) Net deferred tax assets/liabilities	\$ 364,331	\$ 49,901	\$ 314,430

The change in net deferred income taxes is comprised of the following:

	December 31, 2017	December 31, 2016	Bal. Sheet Change
Total deferred tax assets	\$ 766,921	\$ 185,417	\$ 581,504
Total deferred tax liabilities	(58,337)	(46,641)	(11,696)
Net deferred tax assets/liabilities	708,584	138,776	569,808
Statutory valuation allowance adjustment	-	-	-
Net deferred tax assets/liabilities after SVA	\$ 708,584	\$ 138,776	\$ 569,808
Tax effect of unrealized gains/(losses)	7,135	(5,723)	12,858
Statutory valuation allowance adjustment allocated to unrealized	-	-	-
Other intraperiod allocation of deferred tax movement	-	-	-
Change in net deferred income tax [(charge)/benefit]			\$ 582,666

## NOTES TO FINANCIAL STATEMENTS

## D. Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses. The significant items causing this difference are as follows:

Description	Amount	Tax Effect	Effective Tax Rate
Income Before Taxes	\$ 73,778	\$ 14,756	20.00%
Impact of tax reform		(565,044)	-765.87%
Change in deferred taxes on nonadmitted assets		(24,949)	-33.82%
162m Compensation adjustment		4,272	5.80%
Adjustments to prior year deferred balances		1,444	1.96%
Other nondeductible expenses		191	0.26%
Deferred attribute transferred from affiliate		(4,631)	-6.28%
Dividends Received Deduction		(346)	-0.47%
Permanent prior year underaccrual (overaccrual)		9,634	13.06%
Other		(882)	-1.20%
Total		<u>\$ (565,555)</u>	<u>-766.56%</u>
Federal income taxed incurred [expense/(benefit)]		24,019	32.56%
Tax on Realized Capital Gains (Losses)		1,416	1.92%
Prior year underaccrual (overaccrual)		(8,324)	-11.28%
Change in net deferred income tax [charge/(benefit)]		(582,666)	-789.76%
Total statutory income taxes		<u>\$ (565,555)</u>	<u>-766.56%</u>

## E. Carryforwards, recoverable taxes, and IRC 6603 deposits:

At December 31, 2017, the Company did not have any net operating loss carryforwards.

At December 31, 2017, the Company did not have any capital loss carryforwards.

At December 31, 2017, the Company had AMT credit carryforwards of \$557,518, which do not expire.

At December 31, 2017, the Company did not have any foreign tax credit carryforwards.

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year	Ordinary	Capital	Total
2015	\$ -	\$ -	\$ -
2016	9,293	(1,416)	7,877
2017	22,603	1,416	24,019
Total	<u>\$ 31,896</u>	<u>\$ -</u>	<u>\$ 31,896</u>

At December 31, 2017, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

## F. Income tax loss contingencies

At December 31, 2017, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

## G. The Company's federal income tax return is consolidated with the following entities:

Horizon Casualty Services, Inc.  
Horizon Healthcare Dental, Inc.  
Horizon Healthcare of New Jersey, Inc.  
Horizon Healthcare Plan Holding Company, Inc.  
Horizon Healthcare Services, Inc. (Common Parent)  
Horizon Insurance Company, Inc.  
Multistate Investment Services, Inc.  
Multistate Professional Services, Inc.

The Company files its U.S. Corporation Income Tax Return as a member of the Horizon Healthcare Services, Inc. & Subsidiaries consolidated group and participates in the Horizon Healthcare Services, Inc. & Subsidiaries tax sharing agreement. The agreement provides that the Company's tax liability (benefit) due to (from) the Parent would be the amount equivalent to that had the Company filed its Federal tax return on a separate company basis. In addition, the agreement provides that the Company will be reimbursed by the Parent for tax benefits relating to any net losses or any tax credits generated by the Company and utilized in filing the consolidated return. The federal income tax recoverable/payable in the accompanying statement of admitted assets, liabilities, capital and surplus are due to/from the Parent. Intercompany tax balances are settled annually following the Parent Company's filing of its federal income tax return.

## 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AFFILIATES AND OTHER RELATED PARTIES

- A. The Company owns a number of for-profit subsidiaries involved in services ancillary to the Company's health insurance operations. The largest of the Company's wholly owned subsidiaries is Horizon Healthcare Plan Holding Company, Inc. (HHPHC). HHPHC is a holding company for several managed health care subsidiaries. These include:

**Horizon Healthcare of New Jersey (HHNJ):** a health maintenance organization (HMO) operating in New Jersey;  
**Horizon Healthcare Dental, Inc. (HHD):** a New Jersey dental plan organization offering dental products;  
**Horizon Casualty Services, Inc. (HCS):** a managed care workers' compensation company which offers integrated care and administrative services to insurers, employers and third-party administrators; and  
**Horizon Insurance Company, (HIC):** a health insurer operating in New Jersey.

HHPHC, through its subsidiaries, provides cost effective managed health care benefits to subscribers through a select network of efficient providers, cost-effective provider reimbursement policies, and effective utilization management.

## NOTES TO FINANCIAL STATEMENTS

- B. The Company also owns 100% of **Enterprise Property Holdings, LLC. (EPH)**. EPH owns properties located in Monmouth County, New Jersey, which includes a building leased by the Company.
- C. The Company also owns 100% of **Three Penn Plaza Property Holdings Urban Renewal, LLC (3PPPH)**. 3PPPH owns the Company's headquarters land and building located in Essex County, New Jersey. This property is leased by the Company.

HHSI and HIC entered into a 90% quota share reinsurance agreement effective October 1, 2015 whereby HHSI reinsured 90% of all Medicare Advantage and PDP business transferred to HIC as well as 90% of the Medicare Supplement (Medigap) business, all on a prospective basis, (collectively, the "Senior" business). At December 31, 2017, the amount of premiums, claims, general and administrative costs, assumed were \$1,195,615, \$1,079,975, and \$114,529, respectively. Receivables assumed were \$31,500 and liabilities and payables assumed were \$157,655.

Effective January 1, 2017, HHSI and HHNJ entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as 90% of Commercial Health insured business, all on a prospective basis. At December 31, 2017, the amount of premiums, claims and general and administrative costs assumed were \$4,556,135, \$4,040,034 and \$410,499, respectively. Receivables assumed were \$88,186 and liabilities and payables assumed were \$498,443.

- D. The Company has entered into several service agreements whereby the Company provides certain marketing, data processing, clerical, financial and administrative support functions, at cost. The Company was a party to the following transactions:
- The Company sales representatives market HHNJ's and HIC's products. In 2017 and 2016, the Company charged HHNJ \$1,591 and \$1,398, respectively, for these sales support services. In 2017, the Company charged HIC \$886 for these services and \$2,320 in 2016.
  - The Company purchases dental coverage from HHD for certain of its employees. HHD recorded revenues of \$728 in 2017 and \$733 in 2016 for dental coverage provided to the Company's employees.
  - The Company provides HHNJ and HIC with certain administrative services, including executive, financial, legal and human resource support. The Company also provides the computer systems and programming support needed by HHNJ for claims processing and customer service. These services are allocated according to a defined formula. Additionally, the Company provides various direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions and mail services. HHNJ paid \$93,734 in 2017 and \$72,898 in 2016 to the Company for these services. In 2017 and 2016, the Company charged HIC \$49,876 and \$32,098 for these services.
  - The Company and HHNJ and HIC have entered into another agreement whereby HHNJ provides services to the Company for services related to the provider network services and medical management functions. These services are provided at cost, which totaled \$7,868 in 2017 and \$8,624 in 2016. In 2017 and 2016, the Company charged HIC \$6,153 and 4,321 for these services. In 2017 and 2016, the Company charged HIC \$786 and \$682 for these services.
  - The Company entered into a Specialty Dental Services Arrangement with HHD, under which the risk associated with fee-for-service claims incurred by HHD was transferred to the Company. HHD paid \$2,762 and \$2,812 in 2017 and 2016, respectively, in capitation payments to the Company for these claims. The Company pays the related claims and carries the associated risk.
  - The Company provides the computer systems and programming support needed by the affiliates for claims processing and customer services. The Company also provides the administrative services, including executive oversight, financial, legal, and human resources support. These expenses are allocated according to a defined formula. Amounts incurred by the affiliates are as follows:
    - HHPHC incurred \$15 for these services in 2017 and 2016.
    - HHD incurred \$1,062 and \$2,027 for these services in 2017 and 2016, respectively.
    - EPH incurred \$15 for these services in 2017 and 2016.
    - HCS incurred \$8,691 and \$7,370 for these services in 2017 and 2016, respectively.
- E. The Company reported \$242,733 in net receivables from subsidiaries and affiliates at December 31, 2017 and \$66,876 at December 31, 2016.
- F. The Company entered into a rental agreement with EPH and 3PPPH. Under the terms of the agreement the Company paid \$2,950 of rent in 2017 and 2016 to EPH. Under the terms of the agreement the Company paid \$10,488 and \$9,495 of rent in 2017 and 2016 to 3PPPH.
- G. 3PPPH held a mortgage secured by the building in Essex County, New Jersey. The Company guaranteed the mortgage payable, the balance of which was \$101,970 as of December 31, 2016. In September 2017, the Company became a member of the Federal Home Loan Bank of New York (FHLB NY). In conjunction with the Company's membership it entered into an agreement with the FHLB NY for a \$200 million advance agreement. The Company used \$100 million of the advance to refinance the mortgage on its corporate headquarters. Of the \$100,000 borrowed, the Company received proceeds of \$95,500 with the balance of \$4,500 being held by the FHLB NY as activity stock. As the Company makes its monthly term loan payments the activity stock will be proportionately returned by the FHLB NY. As of December 31, 2017, the term loan balance was \$98,511 and bears a fixed interest rate of 2.25%. The Company utilized the \$95,500 of proceeds and cash on hand to repay the existing mortgage.

M. All SCA Investments

## NOTES TO FINANCIAL STATEMENTS

(1) Balance Sheet Value ( Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
<b>a. SSAP No. 97 8a Entities</b>				
Enterprise Property Holdings, LLC	100%	26,532	26,532	-
3 Penn Plza Prpty Hldgs Urban Renewal	100%	30,568	30,568	-
Horizon Healthcare Plan Holding Co	100%	1,132,195	1,132,195	-
Multistate Professional Services	100%	(2)	(2)	-
Multistate Investment Services	100%	47,549	47,549	-
<b>Total SSAP No. 97 8a Entities</b>		<b>1,236,843</b>	<b>1,236,843</b>	<b>-</b>
<b>b. SSAP No. 97 8b(ii) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(ii) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>c. SSAP No. 97 8b(iii) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(iii) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>d. SSAP No. 97 8b(iv) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(iv) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)</b>				
<b>e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>f. Aggregate Total (a+e)</b>		<b>1,236,843</b>	<b>1,236,843</b>	<b>-</b>

(2) NAIC Filing Response Information – N/A

N. Investments in Insurance SCAs – N/A

**11. DEBT**

## Long-Term Debt

As a member of the FHLBNY, the Company established a credit facility with a maximum principal amount not to exceed \$200,000 (FHLBNY Credit Facility). The FHLBNY Credit Facility is secured by a pledge of Treasury securities in the Company's held-to-maturity investment portfolio and cannot exceed one hundred and ten percent of any amount outstanding under the FHLBNY Credit Facility. Approximately \$100,000 of the FHLBNY Credit Facility is available to be utilized to provide additional short-term working capital capacity (Working Capital Facility) and \$100,000 is available to be utilized as long-term financing to pay-off its existing mortgage on its headquarters building.

The New Jersey Department of Banking and Insurance permits an entity to pledge collateral to a Federal home Loan Bank in an amount up to 5% of its prior year-end statutory net admitted asset, excluding separate accounts. Based on Horizon BCBSNJ's statutory net admitted assets as of December 31, 2016, the 5% limitation equates to a pledged asset maximum of approximately \$213 million and an estimated borrowing capacity maximum of approximately \$200 million. The FHLBNY borrowings are subject to the FHLBNY's discretion and the availability of qualifying assets at Horizon BCBSNJ.

## NOTES TO FINANCIAL STATEMENTS

(2)

		Total
A	1. Current Year	
	(a) Membership Stock - Class A	-
	(b) Membership Stock - Class B	4,419
	(c) Activity Stock	44,330
	(d) Excess Stock	-
	(e) Aggregate Total (a+b+c+d)	<u>48,749</u>
	(f) Actual or Estimated Borrowing	
	Capacity as Determined by the Insurer	<u>\$ 200,000</u>

Horizon BCBSNJ's borrowing capacity is based on the aggregate value of the securities pledged to the FHLBNY

		Total
	2. Prior Year-end	
	(a) Membership Stock - Class A	-
	(b) Membership Stock - Class B	-
	(c) Activity Stock	-
	(d) Excess Stock	-
	(e) Aggregate Total (a+b+c+d)	<u>-</u>
	(f) Actual or Estimated Borrowing	
	Capacity as Determined by the Insurer	<u>\$ -</u>

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
Class A						
Class B	4	4	-	-	-	-

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
Item 3 A			
Current Year Total Collateral Pledged	\$ 104,249	\$ 106,899	\$ 100,000
Prior Year-end Total Collateral Pledged	\$ -	\$ -	\$ -

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
B			
Current Year Total Maximum Collateral Pledged	\$ 209,555	\$ 210,870	\$ 200,000
Prior Year-end Total Maximum Collateral Pledged	\$ -	\$ -	\$ -

	Funding Agreements Reserves Established	
	Total	
Item 4 A		
1. Current Year		
(a) Debt	\$ 100,000	\$ -
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	<u>\$ 100,000</u>	<u>\$ -</u>
2. Prior Year-end		
(a) Debt	\$ -	\$ -
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	<u>\$ -</u>	<u>\$ -</u>

		Total
B	(1) Debt	\$ 209,555
	(2) Funding Agreements	-
	(3) Other	-
	(4) Aggregate Total (1+2+3)	<u>\$ 209,555</u>

c. Horizon BCBSNJ does not have prepayment obligations under any of its arrangements with the FHLBNY.

### Lines of Credit

In August 2016, the Company extended its Second Amendment and Modification Agreement (Credit Agreement) to the 364-day revolving credit loan facility (Credit Facility). The Credit Agreement provides for a two year revolving credit loan facility (Amended Credit Facility) to provide for the Company's short-term funding needs. Current terms require a fee of 0.25% on undrawn funds and a borrowing rate of LIBOR (as defined) plus 75 basis points. The Amended Credit Facility matures on August 11, 2018. The Company paid \$854 and \$719 in commitment fees and \$3,200 and \$2,059 in interest in 2017 and 2016, respectively, on the Amended Credit Facility.

The Company's Amended Credit Facility contains certain financial covenants and restrictions including a consolidated capitalization and consolidated leverage requirement. As of December 31, 2017 and 2016, the Company was in compliance with all covenants and other requirements set forth in its Credit Facility

In September 2017, the Company utilized the \$100,000 capacity available through the Working Capital Facility for its short-term capital needs. There was no balance outstanding on the Working Capital Facility at December 31, 2017. The Company paid \$368 in interest for the year ended December 31, 2017.

## NOTES TO FINANCIAL STATEMENTS

## Credit Facilities

2017	Borrowing Capacity	Amount Outstanding at December 31, 2017		Average Interest Rate
		\$		
Amended Credit Facility	\$ 450,000	\$	142,446	1.86%
Working Capital Facility	\$ 100,000	\$	-	1.34%

  

2016	Borrowing Capacity	Amount Outstanding		Average Interest Rate
		\$		
Amended Credit Facility	\$ 450,000	\$	110,182	1.34%

## 12. RETIREMENT PLANS, DEFERRED COMPENSATION POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

## A. Retirement Plans

The Company maintains Horizon Blue Cross Blue Shield of New Jersey Employees' Retirement Plan (Retirement Plan) for all participants actively employed on January 1, 2010.

Additionally, the Company has Management Employees' Savings and Investment Plan and the Union Employees' Savings and Investment Plan (the Plans) for all participants actively employed to receive the Horizon Retirement Contribution (HRC) in place of any pension plan contributions. For the year ended December 31, 2017 and 2016, the Company contributed \$34,026 and \$32,194, respectively, to participants' defined contribution plans under the HRC.

Postretirement Benefits Other Than Pensions

The Company provides postretirement benefits to former employees for health and life insurance. Employees become eligible for these benefits if they meet minimum age requirements and may contribute towards the cost of such benefits depending upon their length of service. The Company has the right to modify or terminate certain benefits.

In accordance with the NAIC directive on accounting for postretirement benefits for statutory accounting purposes, the Company records only the expected postretirement benefit obligation for fully eligible employees.

The Company does not offer other postretirement benefits for employees hired after January 1, 2004 for management employees and after January 1, 2006 for union employees.

The Company uses a measurement date of December 31 for its pension and other post-retirement plans.

B. Deferred Compensation Plan

There are no stock option plans.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2017 and 2016:

	Pension		Other Postretirement	
	2017	2016	2016	2016
<b>Reconciliation of benefit obligation</b>				
Obligation as of January 1	\$ 315,274	\$ 300,829	\$ 116,798	\$ 122,346
Service cost	-	-	1,212	1,235
Interest cost	11,328	11,800	4,229	4,524
Benefit payments	(21,957)	(12,752)	(7,604)	(8,006)
Actuarial loss/(gain)	13,888	10,608	284	(3,458)
Medicare prescription receivable	-	-	587	157
Amendments	-	4,789	-	-
<b>Obligation as of December 31</b>	<b>318,533</b>	<b>315,274</b>	<b>115,506</b>	<b>116,798</b>
<b>Reconciliation of fair value of plan assets</b>				
Fair value of plan assets as of January 1	365,604	352,965	-	-
Actual return on plan assets	29,814	25,315	-	-
Plan participant contributions	-	-	1,127	1,234
Employer contributions	572	76	7,604	8,006
Benefit payments	(21,957)	(12,752)	(8,731)	(9,240)
<b>Fair value of plan assets as of December 31</b>	<b>374,033</b>	<b>365,604</b>	<b>-</b>	<b>-</b>
<b>Funded status</b>				
Funded status as of December 31	55,500	50,330	(115,506)	(116,798)
<b>Net amount recognized</b>	<b>\$ 55,500</b>	<b>\$ 50,330</b>	<b>\$ (115,506)</b>	<b>\$ (116,798)</b>
<b>Net periodic benefit (income)/cost</b>				
	Pension		Other Postretirement	
	2017	2016	2017	2016
Service cost			\$ 1,212	\$ 1,235
Interest cost	11,328	11,800	4,229	4,524
Expected return on plan assets	(14,164)	(14,526)	-	-
Amortization of prior service cost	555	-	(1,045)	(2,040)
Recognized net actuarial (gain)/loss	(1,762)	(181)	(208)	(252)
Curtailment gain	\$ -	\$ -	-	-
<b>Net periodic benefit (income)/cost</b>	<b>\$ (4,043)</b>	<b>\$ (2,907)</b>	<b>\$ 4,188</b>	<b>\$ 3,467</b>

- (7) A minimum pension liability adjustment is required when the actuarial present value of accumulated benefits exceeds plan assets and accrued pension liabilities. The minimum liability adjustment, less allowable intangible assets, net of tax benefit, is reported as a component of surplus. As a result of changing the accounting policy for the recognition of

## NOTES TO FINANCIAL STATEMENTS

actuarial gains/losses to immediate recognition and the early adoption of SSAP No. 102, Pensions, the Company is no longer required to record a minimum pension liability.

	Pension		Other Postretirement	
	2017	2016	2017	2016
Discount rate (2)	3.51% / 3.34%	3.98%/3.64%	3.74%	3.91%
Expected return on plan assets	3.98%/5.50%	4.20%/5.50%	3.00% + merit	3.00% + merit
Rate if compensation increases	N/A	N/A	N/A	N/A

(9) Not applicable.

(10) For measurement purposes at December 31, 2017, the assumed annual rate of increase in the per capita costs of covered health care benefits for the other postretirement plan was 5.0% for 2018. The Company assumes a reduction of 0.5% per year in that rate to achieve the ultimate medical trend rate of 5.0% in 2019. Assumed health care trend rates would have the following effects:

	1% Increase	1% Decrease
a Effect on total of service and interest cost components	26	(32)
b Effect on post retirement benefit obligation	269	(409)

i. The Company's investment policy for the pension plans is designed to anticipate the financial needs of the plans, consider risk tolerance, and document and communicate objectives, guidelines, and standards to the investment managers. The asset allocation contains guideline percentages, at market value, of the total plan investments which can be invested in various asset classes. The target allocation is an assumption and may vary from period to period as actual asset allocations at any point will be dictated by current and anticipated market conditions, the independent actions of the committee and/or the investment manager which oversees the investment policy, and required cash flows to and from the plans.

ii. The asset allocation for the Company's pension plans as of December 31, 2017 and 2016, and the target allocation for 2018, by asset category, are as follows:

Asset Category	Target Allocation	Percentage of Plan Assets at Year End	
	2018	2017	2016
Fixed income debt securities	96%	95%	92%
U.S. equity securities	2%	2%	6%
Foreign equity securities	2%	3%	2%
<b>Total</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

(13) Information about the expected benefits paid are as follows:

Expected Employer Contributions	Pension	Other Postretirement		
	2018	\$	9,899	
Expected Benefit Payments	Pension		Other Postretirement	
			Before Subsidy	Expected Subsidy
	2018	\$ 57,107	\$ 10,524	\$ 625
	2019	19,952	10,862	647
	2020	19,392	10,944	672
	2021	19,546	10,934	701
	2022	11,754	10,793	721
2023-2027	89,868	48,716	3,739	
	<b>\$ 217,619</b>	<b>\$ 102,773</b>	<b>\$ 7,105</b>	

(14) Not Applicable

(15) Not Applicable

(16) Not Applicable

(17) Not Applicable

(18) Not Applicable

(19) Not Applicable

(20) The following table represents the Plans' fair value hierarchy for its financial assets (cash equivalents and investments) measured at fair value on a recurring basis as of December 31, 2017 and 2016:

## NOTES TO FINANCIAL STATEMENTS

2017	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	\$ 5,084	\$ -	\$ -	\$ 5,084
Mutual funds	-	-	-	-
Fixed income	-	343,699	-	343,699
Accrued interest, dividends and unsettled trades	(5,982)	-	-	(5,982)
	<u>\$ (898)</u>	<u>\$ 343,699</u>	<u>\$ -</u>	<u>\$ 342,801</u>

  

2016	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	\$ 12,446	\$ -	\$ -	\$ 12,446
Mutual funds	16,036	14,821	-	30,857
Fixed income	-	346,851	-	346,851
Accrued interest, dividends and unsettled trades	(24,550)	-	-	(24,550)
	<u>\$ 3,932</u>	<u>\$ 361,672</u>	<u>\$ -</u>	<u>\$ 365,604</u>

**C. Defined Contribution Plan**

The Company sponsors the Horizon Blue Cross Blue Shield of New Jersey Management and Union Employees' Savings and Investment Plans, which are contributory 401(k) savings plans. Employees with one month of service are eligible for membership. The Company's contribution to the savings and investment plans amounted to \$7,812 in 2017 and \$6,809 in 2016.

C. Multiemployer Plans: Not Applicable

D. Consolidated/Holding Company Plans: Not Applicable

E. Postemployment Benefits and Compensated Absences: Not Applicable

F. Impact of Medicare Modernization Act on Postretirement Benefits: Not Applicable

**13. CAPITAL AND SURPLUS AND SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**

- The Company has no common stock authorized, issued, or outstanding.
- The Company has no preferred stock outstanding.
- The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company may not distribute any dividend unless notice of its intention to declare the dividend has been filed with the DOBI and the DOBI has not disapproved the distribution within 30 days of the notice.
- The Company did not pay any dividends in 2017 or 2016.
- Within the limitations of (3) above, there are no restrictions placed on the portion of Company's profits that may be paid as ordinary dividends to stockholders.
- In accordance with the enabling legislation under which the Company operates, the Company's reserves must be allocated between individual and group business. The Company's group business reserves are subject to the uniform risk-based capital ("RBC") and surplus requirements for life and health insurance companies, as set forth in N.J.A.C 11:2-39.1. The Company's group business surplus exceeds the RBC thresholds in 2017 and for 2016. The Company's individual business reserves are required to equal at least 2.5% of premium, and the actual reserves are substantially in excess of that threshold in 2017 and in 2016.

At December 31, the reserves were allocated as follows:

	2017	2016
Individual business	\$ 521,839	\$ 467,016
Group business	2,043,669	1,918,920
2018 Insurer fee	206,702	-
	<u>\$ 2,772,210</u>	<u>\$ 2,385,936</u>

- There were no unpaid advances to surplus.
- There was no stock held by the Company for special purposes.
- There were no special surplus funds.
- The portion of unassigned surplus represented or reduced by unrealized gains and losses in 2017 was (\$35,745) on external investments.
- The Company has no surplus notes.
- There has been no quasi-reorganization.

**14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS**

A. Contingent commitments – None

B. Assessments - In May 2017 the Company paid a Guaranty Fund Assessment of \$57,030. In accordance with New Jersey regulations the Company also recorded a discounted 50% receivable of \$28,515, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year. In 2016 the Company paid a Guaranty Fund Assessment of \$11,550. In accordance with New Jersey regulations the Company also recorded a \$5,775 receivable, 50% of the total invoiced amount, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year.

## NOTES TO FINANCIAL STATEMENTS

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	5,775
b. Decreases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		-
c. Increases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied:		
Penn Treaty		22,740
Accretion of prior year		
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	28,515

- (3)
- a. Discount Rate Applied 3.98%
- b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency: N/A
- c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Payable			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Health Republic	-	-	-	1	8	8
Penn Treaty	-	-	-	1	8	8

- C. Gain contingencies – None
- D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits – None
- E. Joint and several liabilities - None
- F. All other contingencies – None

From time to time the Company is a party to various legal proceedings. The Company does not believe that any of the matters pending against it are material taken as a whole. However, the Company has summarized below, for purposes of providing background, various legal proceedings to which it is a party. In addition to the following, various other legal actions, claims and governmental inquiries and proceedings are pending or may be instituted or asserted in the future.

Company is party to the following lawsuits:

***In re: Blue Cross Blue Shield Antitrust Litigation***

This action is a multidistrict litigation (MDL) comprised of more than 60 lawsuits throughout the United States against all Blue Plans and the Blue Cross and Blue Shield Association (BCBSA). This matter has been centralized in the Northern District of Alabama and involves an attack by putative national and state-wide classes of healthcare providers and health insurance subscribers on the lawfulness of the BCBSA trademark license agreements, membership guidelines and rules. The Plaintiffs allege that these agreements, guidelines, and rules violate federal antitrust laws and seek to recover damages as well as obtain injunctive relief.

The Company, with the other defendants, filed a motion to dismiss all claims on numerous grounds which was partially denied without prejudice in June 2014. In December 2014, Defendants filed answers to the provider and subscriber plaintiffs' complaints and asserted its counterclaims.

In October 2015, the Court issued an order prioritizing discovery and class certification motion practice in two actions that were filed directly in the Northern District of Alabama, American Electric Motor Services Inc. v. Blue Cross and Blue Shield of Alabama, et al, commenced by putative subscriber classes, and Conway v. Blue Cross and Blue Shield of Alabama, et al., commenced by putative provider classes. Between January 2016 and April 2017, subscriber plaintiffs and provider plaintiffs have filed various actions, all of which have been consolidated into the MDL, and amended complaints. In February 2017, the Court granted, in part, defendants' motion for summary judgment. Subscribers filed a motion to reconsider the Court's order, which was denied without prejudice. In June 2017, the Court denied defendants' motion to dismiss certain of the claims in provider plaintiffs' consolidated complaint. Cross motions for partial summary judgment on the relevant standard of review governing the claims asserted in the case were heard by the Court in October 2017 and remain pending. The Company is a named defendant in both. The Company is vigorously defending this litigation.

***LifeWatch Services, Inc. v. Highmark, Inc., et al.***

LifeWatch Services, Inc. v. Highmark, Inc., et al. is an action previously included in the In re: Blue Cross Blue Shield Antitrust Litigation. Plaintiff is a durable medical equipment supplier of mobile cardiac outpatient telemetry units (MCOT), which remotely monitor patients for heart issues. Plaintiff makes antitrust claims against Highmark, Inc., BCBSA, Anthem, Horizon Blue Cross Blue Shield of New Jersey, Blue Cross Blue Shield of South Carolina, and Blue Cross Blue Shield of Minnesota, alleging a conspiracy to not reimburse for MCOT. This conspiracy is allegedly implemented via a BCBSA medical policy. The matter has been remanded to the Eastern District of Pennsylvania where Plaintiff has filed a Third Amended Complaint. In May 2016, the Company and other defendants filed a Motion to Dismiss the Third Amended Complaint. In December 2016, the Court heard oral argument on the Motion to Dismiss. Plaintiff has resolved the litigation with one of the defendants, Highmark, Inc. On April 3, 2017, Judge Robreno granted Defendants' motion to dismiss the Third Amended Complaint and dismissed the litigation with prejudice. Plaintiff has appealed the dismissal and oral argument was heard on January 17, 2018. The Court has yet to render a decision. The Company is vigorously defending this litigation.

***OMNIA Litigation***

## NOTES TO FINANCIAL STATEMENTS

The Company is a party to various litigations involving the innovative healthcare value product, OMNIA. In particular, the litigations focus on the selection of the OMNIA partners and the Tier I and Tier II designations. The Company is vigorously defending these litigations.

### *CarePoint Litigation*

The Company was involved in two lawsuits filed in New Jersey state and federal courts by various entities affiliated with CarePoint Health. In the state court lawsuit, CarePoint Health – Bayonne Medical Center, et al. v. Horizon Healthcare Services d/b/a Horizon Blue Cross Blue Shield of NJ, filed in 2015 with the Chancery Division of the New Jersey Superior Court in Essex County, CarePoint's initial Complaint alleged that the Company violated a prior 2011 settlement agreement between the parties by disparaging CarePoint and steering Horizon members away from CarePoint providers. In the federal court lawsuit, Hudson Hospital OPCO, LLC – d/b/a CarePoint Health et al. vs. Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey, filed in September 2016 with the United States District Court for the District of New Jersey, the CarePoint Hospitals' initial Complaint alleged that Horizon underpaid out-of-network (OON) healthcare claims in violation of ERISA and various state laws. In August 2017, both matters were settled and the hospitals are now in-network.

### **Conclusion**

The Company does not anticipate that the above matters will have a material impact on its business. In addition, the Company records accruals for such contingencies to the extent that it concludes it is probable that a liability has been incurred and the amount of the loss can be reasonably estimated. No estimate of the possible loss or range of loss in excess of amounts accrued, if any, can be made at this time regarding the matters specifically described above because of the inherently unpredictable nature of legal proceedings, which also may be exacerbated by various factors, including: (i) the damages sought in the proceedings are unsubstantiated or indeterminate; (ii) discovery is not complete; (iii) the proceeding is in its early stages; (iv) the matters present legal uncertainties; (v) there are significant facts in dispute; (vi) there are a large number of parties (including where it is uncertain how liability, if any, will be shared among the defendants); or (vii) there is a wide range of potential outcomes.

The Company is also involved in other various legal actions, including employment actions, occurring in the normal course of its business. Although the ultimate outcome of such legal actions cannot be predicted with certainty, in the opinion of management, after consultation with counsel responsible for such litigation, the outcome of these actions is not expected to have a material adverse effect on the Company's financial position, results of operations or financial condition.

### **15) LEASES**

The Company has non-cancelable operating leases for real estate and equipment that expire over the next ten years, many of which provide for purchase or renewal options. Certain leases contain escalation clauses, which have been reflected on a straight-line basis over the life of the lease.

	<b>Minimum Lease Payments</b>
2018	\$ 24,765.6
2019	24,283.9
2020	20,734.9
2021	19,383.3
2022	16,090.0
Thereafter	69,316.6
	<u>\$ 174,574.3</u>

Total rent expense for operating leases in 2017 and 2016 was \$29,926 million and \$26,893 million, respectively.

### **16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK**

Not applicable

### **17) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES**

Not applicable

### **18) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS**

Cost-Plus contracts represent funding arrangements with certain larger group customers, whereby they agree to fully fund claims and administrative expenses as incurred by the Company. These contracts have been classified as uninsured health plans for financial statement purposes, leaving only the reimbursement for administrative expenses from these groups shown as a reduction in operating expenses.

Had these groups been considered as insured business, premiums claims and operating expenses would have been increased by the following amounts:

## NOTES TO FINANCIAL STATEMENTS

ASO Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC	
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans as follows during 2017:				
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ -	\$ -	\$ -
b.	Total net other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
c.	Net gain or (Loss) from operations	\$ -	\$ -	\$ -
d.	Total claim payment volume	\$ -	\$ -	\$ -

  

ASC Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC	
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2017:				
a.	Gross reimbursement for medical cost incurred	\$ 8,738,384	\$ -	\$ 8,738,384
b.	Gross administrative fees accrued	\$ 322,267	\$ -	\$ 322,267
c.	Other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
d.	Gross expenses incurred (claims and administrative)	\$ 9,060,651	\$ -	\$ 9,060,651
e.	Total net gain or loss from operations	\$ -	\$ -	\$ -

## 19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Not applicable

## 20) FAIR VALUE MEASUREMENTS

(A)

December 31, 2017	Level I	Level II	Level III	Total
<b>Fixed income debt securities</b>				
US treasury securities and obligations of US government corporations and agencies, available-for-sale, at fair value	-	1,065	-	1,065
Corporate bonds, available-for-sale, at fair value	-	101,495	-	101,495
Collateralized securities, available-for-sale, at fair value	-	10,053	-	10,053
<b>Total fixed income debt securities</b>	-	112,613	-	112,613
<b>Equity securities</b>				
Domestic	148,921	81,951	-	230,872
Foreign	46,408	151,859	-	198,267
Preferred	956	-	-	956
<b>Total equity securities</b>	196,285	233,810	-	430,095
<b>Total</b>	<b>\$ 196,285</b>	<b>\$ 346,423</b>	<b>\$ -</b>	<b>\$ 542,708</b>

('000)

December 31, 2016	Level I	Level II	Level III	Total
<b>Fixed income debt securities</b>				
Corporate bonds, available-for-sale, at fair value	\$ -	\$ 320,789	-	\$ 320,789
Collateralized securities, available-for-sale, at fair value	-	7,698	-	7,698
<b>Total fixed income debt securities</b>	-	328,487	-	328,487
<b>Equity securities</b>				
Domestic	157,191	75,648	-	232,839
Foreign	37,506	119,159	-	156,665
Preferred	840	-	-	840
<b>Total equity securities</b>	195,537	194,807	-	390,344
<b>Total</b>	<b>\$ 195,537</b>	<b>\$ 523,294</b>	<b>\$ -</b>	<b>\$ 718,831</b>

The table below sets forth a summary of the changes in the fair value of our Level III investments for the year ended December 31, 2017.

## C. Aggregate Fair Value by Hierarchical Level

## NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bond	1,546,057	1,511,341	-	1,546,057	-	-
Collateralized Mortgage Obligation	213,333	210,557	-	213,333	-	-
Mortgage Back Securities	409,976	411,724	-	409,976	-	-
Perpetual Preferred Stocks	956	956	956	-	-	-
Common Stock	195,329	195,329	195,329	-	-	-
Short Term	11,138	11,138	10,449	688	-	-
Cash and Cash Equivalent	49,520	49,520	7,236	-	-	42,284

## D. Not Practicable to Estimate Fair Value Detail

December 31, 2017

Type or Class of Financial Instrument

CUSIP	Lot	Security Description	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
<b>Cash and Cash Equivalents</b>						
CASHUS-D0-0	1	JP MORGAN BANK DEPOSIT SWEEP	\$ 1,775	0.00004		
CASHUS-D0-0	2	JP MORGAN BANK DEPOSIT SWEEP	17	0.00004		
CASHUS-D0-0	3	JP MORGAN BANK DEPOSIT SWEEP	1,666	0.00004		
CASHUS-D0-0	4	JP MORGAN BANK DEPOSIT SWEEP	4,150	0.00004		
CASHUS-D0-0	5	JP MORGAN BANK DEPOSIT SWEEP	3,770	0.00004		
CASHUS-D0-0	6	JP MORGAN BANK DEPOSIT SWEEP	0	0.00004		
CASHUS-D0-0	7	JP MORGAN BANK DEPOSIT SWEEP	7,793	0.00004		
CASHUS-D0-0	8	JP MORGAN BANK DEPOSIT SWEEP	1,253	0.00004		
CASHUS-D0-0	9	JP MORGAN BANK DEPOSIT SWEEP	14,761	0.00004		
CASHUS-D0-0	10	JP MORGAN BANK DEPOSIT SWEEP	7,099	0.00004		
<b>Total Cash and Cash Equivalents</b>			<b>\$ 42,284</b>			

## 21) OTHER ITEMS

- A. Unusual or infrequent items – None
- B. Troubled debt restructuring: debtor – None
- C. Other disclosures - None
- D. Business interruption insurance recoveries – None
- E. State transferable and non-transferable tax credits – None
- F. Sub-prime mortgage related risk exposure – None
- G. Retained assets – None
- H. Insurance – Linked Securities (ICS) Contracts – None

## 22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2018.

On January 1, 2018, the Company will be subject to an annual fee under section 9010 of the Federal Affordable Care Act (ACA). This annual fee will be allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for an U.S. health risk for each calendar year beginning on or after January 1 of the year the fee is due. As of Dec. 31, 2017, the Company has written health insurance subject to the ACA assessment, expects to conduct health insurance business in 2018, and estimates their portion of the annual health insurance industry fee to be payable on September 30, 2018 to be \$206,702. This amount is reflected in special surplus. This assessment is expected to impact risk based capital (RBC) by 10.0%. Reporting the ACA assessment as of December 31, 2017, would not have triggered an RBC action level.

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal Affordable Care Act (YES/NO)?	YES	
B. ACA fee assessment payable for the upcoming year	206,702	-
C. ACA fee assessment paid	-	-
D. Premium written subject to ACA 9010 assessment	6,484,752	-
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	2,772,209	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	2,565,508	
G. Authorized Control Level (Five-Year Historical Line 15)	436,102	
H. Would reporting the ACA assessment as of Dec. 31, 2017 triggered an RBC action level (YES/NO)?	NO	

## 23) REINSURANCE

## A. Ceded Reinsurance Report

## Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

## NOTES TO FINANCIAL STATEMENTS

If yes, give full details.

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

### Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credit?

Yes ( ) No (X)

- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate \$ \_\_\_\_\_.
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability for these agreements in this statement? \$536,413

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, give full details.

### Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$106,713,129 increase to surplus.
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$ \_\_\_\_\_

**B. Uncollectible Reinsurance**  
Not applicable

**C. Commutation of Ceded Reinsurance**  
Not applicable

**D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation**  
Not applicable

## 24) RETROSPECTIVELY RATED CONTRACTS and CONTRACTS SUBJECT TO REDETERMINATION

### D. Medical loss ratio rebates required pursuant to the Public Health Services Act

	1	2	3	4	5
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
<b>Prior Reporting Year</b>					
(1) Medical loss ratio rebates incurred	-	-	-	-	-
(2) Medical loss ratio rebates paid	-	-	-	-	-
(3) Medical loss ratio rebates unpaid	-	-	-	-	-
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-
<b>Current Reporting Year-to-Date</b>					
(7) Medical loss ratio rebates incurred	-	-	-	-	-
(8) Medical loss ratio rebates paid	-	-	-	-	-
(9) Medical loss ratio rebates unpaid	-	-	-	-	-
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-

## NOTES TO FINANCIAL STATEMENTS

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1)	Did the reporting entity write accidental and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions	Yes
(2)	Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program		
Asset		
1	Premium adjustments receivable due to ACA Risk Adjustment	41,000
Liabilities		
2	Risk adjustment user fees payable for ACA Risk Adjustment	692
3	Premium adjustments payable due to ACA Risk Adjustment	-
Operations (Revenue & Expense)		
Reported as revenue in Premium for accident and health contracts (written/collected) due to ACA Risk Adjustment		
4		41,000
5	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	692
b. A Reinsurance Program		
Asset		
1	Amounts recoverable for claims paid due to ACA Reinsurance	8,464
2	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	-
3	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-
Liabilities		
4	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	-
5	Ceded reinsurance premium payable due to ACA Reinsurance	-
6	Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	-
Operations (Revenue & Expense)		
7	Ceded reinsurance premium payable due to ACA Reinsurance	-
8	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	8,464
9	ACA Reinsurance contributions - not reported as ceded premium	-
c. Temporary ACA Risk Corridors Program		
Asset		
1	Accrued retrospective premium due to ACA Risk Corridors	-
Liabilities		
2	Reserve for credits or policy experience rating refunds due to ACA Risk Corridors	-
Operations (Revenue & Expense)		
3	Effect of ACA Risk Corridors on net premium income (paid/received)	-
4	Effect of ACA Risk Corridors on change in reserves for rate credits	-

Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balance as of Reporting Date		
				Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Col 2-4)	To Prior Year Balance	To Prior Year Balance	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
1	2	3	4	5	6	7	8	Ref	9	10
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission)

	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1	34,347	-	27,189	-	7,158	-	(7,040)	-	A	118	-
2	-	(70,093)	-	-	-	(70,093)	-	70,093	B	-	-
3	34,347	(70,093)	27,189	-	7,158	(70,093)	(7,040)	70,093		118	-
b. Transitional ACA Reinsurance Program											
1	59,990	-	51,081	-	8,909	-	(444)	-	C	8,465	-
2	-	-	-	-	-	-	-	-	D	-	-
3	-	-	-	-	-	-	-	-	E	-	-
Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium											
4	-	-	-	-	-	-	-	-	F	-	-
5	-	-	-	-	-	-	-	-	G	-	-
6	-	-	-	-	-	-	-	-	H	-	-
7	59,990	-	51,081	-	8,909	-	(444)	-		8,465	-
c. Temporary ACA Risk Corridors Program											
1	-	-	-	-	-	-	-	-	I	-	-
2	-	-	-	-	-	-	-	-	J	-	-
3	-	-	-	-	-	-	-	-		-	-
4	94,337	(70,093)	78,270	-	16,067	(70,093)	(7,484)	70,093		8,583	-

Explanation of Adjustments

- A.
- B.
- C.
- D.
- E.
- F.

## NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridor Program Year	Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balance as of		
	1	2	3	4	Prior Year	Prior Year	To Prior Year	To Prior Year	Ref	Cumulative	Cumulative
					Accrued Less	Accrued Less					
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Balance from	Balance from
					5	6	7	8		9	10
										Col 1-3+7	Col 2-4+8
a. 2014											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-
b. 2015											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-
c. 2016											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-
A. N/A											
B. N/A											
C. N/A											
D. N/A											
e. Total for Risk Corridors	-	-	-	-	-	-	-	-	-	-	-

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non admissions) (1-2-3)	5 Non-admitted Amount	6 NetAdmitted Asset (4-5)
a. 2014	-	-	-	-	-	-
b. 2015	-	-	-	-	-	-
c. 2016	-	-	-	-	-	-
e Total (a+b+c)	-	-	-	-	-	-

### 25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

Reserves for incurred claims attributable to insured events of prior years of \$7,383 unfavorably impacted 2017 results of operations as a result of re-estimation of unpaid claims. The unfavorable impact is the result of ongoing analysis of recent loss development trends. Original estimates are revised as additional information becomes available.

### 26) INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

### 27) STRUCTURED SETTLEMENTS

Not applicable

### 28) HEALTH CARE RECEIVABLES

Pharmacy rebate receivables are included in premiums and other receivables on the balance sheet. The amount of pharmacy rebates estimated, billed or otherwise collected for the last two years was as follows:

	Estimated pharmacy rebates as reported on financial Statements	Pharmacy rebates as billed or otherwise confirmed	Actual rebates received within 90 days of billing	Actual rebates received within 91 to 180 days of billing	Actual rebates received more than 180 days after billing
12/31/2017	\$ 107,923	\$ 47,558	\$ -	\$ 49,077	\$ 2,008
9/30/2017	98,528	46,083	0	44,314	1,748
6/30/2017	91,817	41,647	0	40,973	2,672
3/31/2017	85,789	39,657	0	42,135	515
12/31/2016	\$ 82,056	\$ 40,644	\$ -	\$ 41,641	\$ 3,067
9/30/2016	85,011	40,549	0	43,102	2,601
6/30/2016	83,812	40,549	0	43,102	2,601
3/31/2016	78,209	81,611	0	38,954	1,567

### 29) PARTICIPATING POLICIES

Not applicable

### 30) PREMIUM DEFICIENCY RESERVES

There was no premium deficiency reserve required at December 31, 2017 or 2016.

### 31) ANTICIPATED SALVAGE AND SUBROGATION

Salvage and subrogation amounts are not separately quantified or identified. Any actual recoveries are considered in the calculation of the outstanding claim liability.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [ X ] No [ ] N/A [ ]
- 1.3 State Regulating? New Jersey.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2015
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .....12/31/2015
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .....02/10/2017
- 3.4 By what department or departments? New Jersey Department of Banking and Insurance.....
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [ X ]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [ X ]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes [ ] No [ X ]
- 4.12 renewals? Yes [ ] No [ X ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes [ ] No [ X ]
- 4.22 renewals? Yes [ ] No [ X ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]
- 6.2 If yes, give full information \_\_\_\_\_
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [ X ]
- 7.2 If yes, .....0.0
- 7.21 State the percentage of foreign control
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

## GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Ernst & Young, LLP, 5 Times Square, New York, NY 10036-6530.....
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [ X ]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [ X ]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [ X ] No [ ] N/A [ ]
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Gary H. Lin (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East, Newark, NJ 07105-2248.....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ X ] No [ ]
- 12.11 Name of real estate holding company Enterprise Property Holdings, LLC and Three Penn Plaza Property Holdings Urban Renewal, LLC.....

12.12 Number of parcels involved 3

12.13 Total book/adjusted carrying value \$ .....57,100,607
- 12.2 If yes, provide explanation  
Reporting entity has 2 wholly-owned entities that are real estate holding companies.....
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
Yes [ X ] No [ ]
- a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - c. Compliance with applicable governmental laws, rules and regulations;
  - d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - e. Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s)
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

## GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

### BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [ X ] No [ ]

### FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |  |          |
|---|--|----------|
| 20.11 To directors or other officers              |  | \$.....0 |
| 20.12 To stockholders not officers                |  | \$.....0 |
| 20.13 Trustees, supreme or grand (Fraternal only) |  | \$.....0 |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |  |          |
|---|--|----------|
| 20.21 To directors or other officers              |  | \$.....0 |
| 20.22 To stockholders not officers                |  | \$.....0 |
| 20.23 Trustees, supreme or grand (Fraternal only) |  | \$.....0 |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- |                            |  |          |
|----------------------------|--|----------|
| 21.21 Rented from others   |  | \$.....0 |
| 21.22 Borrowed from others |  | \$.....0 |
| 21.23 Leased from others   |  | \$.....0 |
| 21.24 Other                |  | \$.....0 |
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ X ] No [ ]
- 22.2 If answer is yes:
- |  |  |                  |
|--|--|------------------|
| 22.21 Amount paid as losses or risk adjustment |  | \$.....4,672,747 |
| 22.22 Amount paid as expenses                  |  | \$.....0         |
| 22.23 Other amounts paid                       |  | \$.....0         |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ X ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....

### INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [ X ] No [ ]
- 24.02 If no, give full and complete information, relating thereto
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [ ] No [ ] NA [ X ]
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$.....0
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$.....0
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [ X ]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [ X ]
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] NA [ X ]
- 24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- |  |  |          |
|--|--|----------|
| 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2                   |  | \$.....0 |
| 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 |  | \$.....0 |
| 24.103 Total payable for securities lending reported on the liability page                                       |  | \$.....0 |

## GENERAL INTERROGATORIES

- 25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [ X ] No [ ]
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- |       |   |    |            |
|-------|---|----|------------|
| 25.21 | Subject to repurchase agreements  | \$ | 0          |
| 25.22 | Subject to reverse repurchase agreements  | \$ | 0          |
| 25.23 | Subject to dollar repurchase agreements   | \$ | 0          |
| 25.24 | Subject to reverse dollar repurchase agreements                                 | \$ | 0          |
| 25.25 | Placed under option agreements  | \$ | 0          |
| 25.26 | Letter stock or securities restricted as to sale – excluding FHLB Capital Stock | \$ | 0          |
| 25.27 | FHLB Capital Stock  | \$ | 441,900    |
| 25.28 | On deposit with states  | \$ | 0          |
| 25.29 | On deposit with other regulatory bodies   | \$ | 0          |
| 25.30 | Pledged as collateral – excluding collateral pledged to an FHLB                 | \$ | 0          |
| 25.31 | Pledged as collateral to FHLB – including assets backing funding agreements     | \$ | 18,890,083 |
| 25.32 | Other   | \$ | 0          |

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

- 26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [ X ]
- 26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes [ ] No [ ] N/A [ X ]
- 27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [ X ]
- 27.2 If yes, state the amount thereof at December 31 of the current year. \$ \_\_\_\_\_
28. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity’s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [ X ] No [ ]

28.01 For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian’s Address
JP Morgan Chase, NA.....	New York, NY.....
Wells Fargo, NA.....	San Francisco, CA.....
Citi Bank.....	New York, NY.....

28.02 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
International Cash Distributors, LLC.....	San Francisco, CA.....	The company utilizes International Cash Distributors for its short-term investments.....

- 28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [ X ]
- 28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

## GENERAL INTERROGATORIES

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [“...that have access to the investment accounts”; “...handle securities”]

1 Name of Firm or Individual	2 Affiliation
Black Rock, Inc.....	U.....
Shenkman Capital Mgmt.....	U.....
Wellington Mgmt, Co.....	U.....
Alliance Capital Mgmt.....	U.....
Prudential Investment Mgmt, Inc.....	U.....
Vanguard Group, Inc.....	U.....
TimesSquare Capital Management, LLC.....	U.....
Aberdeen Asset Management LLC.....	U.....
PACIFIC INVESTMENT MANAGEMENT COMPANY LLC.....	U.....

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s assets? Yes [  ] No [  ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity’s assets? Yes [  ] No [  ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105.....	Black Rock, Inc.....	549300LVXYIVJKE13M84.....	SEC.....	NO.....
112192.....	Shenkman Capital Mgmt.....	549300915M5PZJRLF317.....	SEC (file number: 801-25180).....	NO.....
106595.....	Wellington Mgmt, Co.....	549300YHP12TEZNLGX41.....	SEC.....	
108477.....	Alliance Capital Mgmt.....	0JK55UGWSWNF3X7KLQ85.....	SEC.....	NO.....
105676.....	Prudential Investment Mgmt, Inc.....	5493009SX80JBZY1GB87.....	SEC.....	
105958.....	Vanguard Group, Inc.....	54930002789CX3LOCJP6.....	SEC (file number: 801-11953).....	
153456.....	TimesSquare Capital Management, LLC.....	N/A.....	SEC.....	
111069.....	Aberdeen Asset Management LLC.....	549300RU316J568TLL50.....	SEC.....	NO.....
104559.....	PACIFIC INVESTMENT MANAGEMENT COMPANY LLC.....	549300KGPYOZGMYYN38.....	SEC.....	NO.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [  ] No [  ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2001. 921946-50-5.....	Vanguard High Dividend Yld Idx Inv.....	57,996,448
29.2002. 922042-63-5.....	Vanguard Intl Equity Index Fd.....	46,407,720
29.2003. 561709-85-8.....	Timesquare Small Cap Growth Fund.....	34,367,486
29.2004. 02368A-20-8.....	ABF LARGE CAP VAL INSTL.....	385,873
29.2005. 24610B-81-8.....	DELAWARE GROUP EQUITY FDS V.....	5,272
29.2006. 315794-71-9.....	FIDELITY ABERDEEN FREEDOM 2055 K.....	149
29.2007. 315794-73-5.....	FIDELITY ABERDEEN FREEDOM 2045 K.....	32,268
29.2008. 315794-74-3.....	FIDELITY ABERDEEN FREEDOM 2040 K.....	597,709
29.2009. 315794-75-0.....	FIDELITY ABERDEEN FREEDOM 2035 K.....	1,266,759
29.2010. 315794-76-8.....	FIDELITY ABERDEEN FREEDOM 2030 K.....	1,742,845
29.2011. 315794-77-6.....	FIDELITY ABERDEEN FREEDOM 2025 K.....	4,093,550
29.2012. 315794-78-4.....	FIDELITY ABERDEEN FREEDOM 2020 K.....	2,586,863
29.2013. 315794-79-2.....	FIDELITY ABERDEEN FREEDOM 2015 K.....	5,658,117
29.2014. 315794-81-8.....	FIDELITY ABERDEEN FREEDOM 2010 K.....	28,235
29.2015. 315794-82-6.....	FIDELITY ABERDEEN FREEDOM 2005 K.....	12,148
29.2016. 315794-83-4.....	FIDELITY ABERDEEN FREEDOM INCM K.....	247,736
29.2017. 315910-26-5.....	FIDELITY INTL DISCOVERY K.....	742,379
29.2018. 315910-50-5.....	FIDELITY WORLDWIDE FD.....	564,175
29.2019. 315911-71-9.....	FIDELITY TOTAL MKT INDEX INST.....	191,467
29.2020. 315911-73-5.....	FIDELITY INTL INDEX INST.....	32,960
29.2021. 315911-76-8.....	SPTN 500 INDEX INST.....	1,386,148
29.2022. 315911-88-3.....	SPTN EXT MKT IDX ADV.....	219,278
29.2023. 315912-40-2.....	FIDELITY LARGE CAP STOCK FD.....	557,250
29.2024. 316071-70-3.....	FIDELITY CONTRAFUND INC K.....	1,253,752
29.2025. 316128-65-1.....	FIDELITY EQUITY INCOME K.....	106,818
29.2026. 316138-20-5.....	FIDELITY REAL ESTATE INVS FD.....	479,960
29.2027. 316146-36-4.....	SPTN US BOND IDX IS.....	468,737
29.2028. 316146-40-6.....	FIDELITY HIGH INCOME.....	233,719
29.2029. 316146-60-4.....	FIDELITY INFLAT PROT BOND FD.....	54,306
29.2030. 316345-60-2.....	FIDELITY BALANCED K.....	461,015
29.2031. 354713-33-1.....	FRANKLIN STRATEGIC SER.....	481,347
29.2032. 416529-80-8.....	HARTFORD SM CAP GROWTH FD - Y.....	672,163
29.2033. 55273W-47-5.....	MFS SER TR XI MD CP VALUE RS.....	250,774
29.2034. 63872R-57-4.....	LOOMIS CORE PL BD N.....	590,298
29.2035. 641233-20-0.....	NEUBERGER BERMAN GENESIS INSTL.....	384,137
29.2036.....		
29.2037.....		
29.2038.....		
29.2999 TOTAL		164,559,861

29.3 For each mutual fund listed in the table above, complete the following schedule:

## GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Vanguard High Dividend Yld Idx Inv.....	MICROSOFT CORP.....	3,668,855	12/31/2017
Vanguard High Dividend Yld Idx Inv.....	JOHNSON&JOHNSON.....	2,154,568	12/31/2017
Vanguard High Dividend Yld Idx Inv.....	JPMORGAN CHASE.....	2,111,651	12/31/2017
Vanguard High Dividend Yld Idx Inv.....	EXXON MOBIL CORP.....	2,027,556	12/31/2017
Vanguard High Dividend Yld Idx Inv.....	WELLS FARGO & CO.....	1,535,166	12/31/2017
Vanguard Int'l Equity Index Fund.....	TENCENT.....	568,959	12/31/2017
Vanguard Int'l Equity Index Fund.....	NESTLE SA-REG.....	549,003	12/31/2017
Vanguard Int'l Equity Index Fund.....	HSBC HOLDINGS PL.....	426,951	12/31/2017
Vanguard Int'l Equity Index Fund.....	NOVARTIS AG-REG.....	384,720	12/31/2017
Vanguard Int'l Equity Index Fund.....	ROCHE HLDG-GENUS.....	360,588	12/31/2017
Timesquare Small Cap Growth Fund.....	WEX INC.....	976,037	12/31/2017
Timesquare Small Cap Growth Fund.....	BRIGHT HORIZONS FAMILY SOLUTIONS INC.....	828,256	12/31/2017
Timesquare Small Cap Growth Fund.....	WAGeworks INC.....	776,705	12/31/2017
Timesquare Small Cap Growth Fund.....	ON ASSIGNMENT INC.....	766,395	12/31/2017
Timesquare Small Cap Growth Fund.....	MKS INSTRUMENTS INC.....	762,958	12/31/2017
ABF LARGE CAP VAL INSTL.....	Citigroup Inc.....	14,277	11/30/2017
	JPMorgan Chase & Co.....	12,116	
	Bank of America Corporation.....	10,303	
	Wells Fargo & Co.....	9,300	
	SP500 EMINI.....	8,991	
DELAWARE GROUP EQUITY FDS V.....	East West Bancorp Inc.....	182	11/30/2017
	Berry Global Group Inc.....	119	
	Synopsys Inc.....	115	
	MasTec Inc.....	106	
	Webster Financial Corp.....	104	
FIDELITY ABERDEEN FREEDOM 2055 K.....	Fidelity Series Intrinsic Opps.....	14	12/31/2017
	Fidelity Series International Value.....	14	
	Fidelity Series International Growth.....	14	
	Fidelity Series Growth & Income.....	13	
	Fidelity Series Emerging Markets.....	13	
FIDELITY ABERDEEN FREEDOM 2045 K.....	Fidelity Series Intrinsic Opps.....	3,036	12/31/2017
	Fidelity Series International Growth.....	2,940	
	Fidelity Series International Value.....	2,936	
	Fidelity Series Growth & Income.....	2,911	
	Fidelity Series Emerging Markets.....	2,898	
FIDELITY ABERDEEN FREEDOM 2040 K.....	Fidelity Series Intrinsic Opps.....	56,185	12/31/2017
	Fidelity Series International Growth.....	54,392	
	Fidelity Series International Value.....	54,392	
	Fidelity Series Growth & Income.....	53,854	
	Fidelity Series Emerging Markets.....	53,614	
FIDELITY ABERDEEN FREEDOM 2035 K.....	Fidelity Series Intrinsic Opps.....	116,415	12/31/2017
	Fidelity Series International Growth.....	113,122	
	Fidelity Series International Value.....	112,995	
	Fidelity Series Emerging Markets.....	111,982	
	Fidelity Series Growth & Income.....	111,602	
FIDELITY ABERDEEN FREEDOM 2030 K.....	Fidelity Series Investment Grade Bond.....	243,650	12/31/2017
	Fidelity Series Intrinsic Opps.....	138,730	
	Fidelity Series Emerging Markets.....	138,556	
	Fidelity Series International Growth.....	135,942	
	Fidelity Series International Value.....	135,768	
FIDELITY ABERDEEN FREEDOM 2025 K.....	Fidelity Series Investment Grade Bond.....	855,143	12/31/2017

## GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Fidelity Series Emerging Markets	282,455	
	Fidelity Series International Growth	269,765	
	Fidelity Series International Value	269,356	
	Fidelity Series Intrinsic Opps.	269,356	
FIDELITY ABERDEEN FREEDOM 2020 K	Fidelity Series Investment Grade Bond	627,573	12/31/2017
	Fidelity Series Emerging Markets	166,335	
	Fidelity Series International Growth	156,247	
	Fidelity Series International Value	155,988	
	Fidelity Series Intrinsic Opps.	153,142	
FIDELITY ABERDEEN FREEDOM 2015 K	Fidelity Series Investment Grade Bond	1,524,297	12/31/2017
	Fidelity Series Emerging Markets	333,829	
	Fidelity Series International Growth	306,104	
	Fidelity Series International Value	304,972	
	Fidelity Series Intrinsic Opps.	294,222	
FIDELITY ABERDEEN FREEDOM 2010 K	Fidelity Series Investment Grade Bond	8,626	12/31/2017
	Fidelity Series Emerging Markets	1,463	
	Fidelity Series International Growth	1,282	
	Fidelity Series International Value	1,279	
	Fidelity Series Intrinsic Opps.	1,192	
FIDELITY ABERDEEN FREEDOM 2005 K	Fidelity Series Investment Grade Bond	4,126	12/31/2017
	Fidelity Series Short-Term Credit	542	
	Fidelity Series Emerging Markets	518	
	Fidelity Series International Growth	448	
	Fidelity Series International Value	448	
FIDELITY ABERDEEN FREEDOM INCM K	Fidelity Series Investment Grade Bond	92,629	12/31/2017
	Fidelity Series Short-Term Credit	14,047	
	Fidelity Series Infl-Prct Bd Idx	9,315	
	Fidelity Series Emerging Markets	8,126	
	Fidelity Series International Growth	6,813	
FIDELITY INTL DISCOVERY K	Total SA	14,254	12/31/2017
	Unilever NV DR	11,358	
	SAP SE	11,284	
	Topix Indx Futr	11,210	
	Statoil ASA	11,210	
FIDELITY WORLDWIDE FD	Adobe Systems Inc.	18,223	12/31/2017
	Caterpillar Inc.	16,248	
	Chevron Corp.	14,274	
	Square Inc A	14,161	
	S&P Global Inc.	13,597	
FIDELITY TOTAL MKT INDEX INST	Apple Inc.	5,955	12/31/2017
	Microsoft Corp.	4,519	
	Amazon.com Inc.	3,197	
	Faceook Inc A	2,872	
	Berkshire Hathaway Inc B	2,604	
FIDELITY INTL INDEX INST	Nestle SA	564	12/31/2017
	Mini Msci Eafe Fut	550	
	HSBC Holdings PLC	435	
	Novartis AG	392	
	Roche Holding AG Dividend Right Cert	372	
SPTN 500 INDEX INST	Apple Inc.	52,119	12/31/2017
	Microsoft Corp.	39,505	

## GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Amazon.com Inc.	28,000	
	Facebook Inc A	25,228	
	Berkshire Hathaway Inc B	22,871	
SPTN EXT MKT IDX ADV	Tesla Inc.	1,842	12/31/2017
	Las Vegas Sands Corp.	1,118	
	ServiceNow Inc.	1,009	
	Liberty Global PLC	899	
	T-Mobile US Inc.	811	
FIDELITY LARGE CAP STOCK FD	Microsoft Corp.	20,340	12/31/2017
	Bank of America Corporation	20,172	
	JPMorgan Chase & Co.	17,052	
	Citigroup Inc.	17,052	
	Comcast Corp.	12,594	
FIDELITY CONTRAFUND INC K	Facebook Inc A	89,393	12/31/2017
	Berkshire Hathaway Inc B	65,320	
	Amazon.com Inc.	63,064	
	Alphabet Inc A	44,257	
	Alphabet Inc C	40,371	
FIDELITY EQUITY INCOME K	JPMorgan Chase & Co.	5,149	12/31/2017
	Wells Fargo & Co.	4,422	
	Johnson & Johnson	4,219	
	Cisco Systems Inc.	3,739	
	Procter & Gamble Co.	3,258	
FIDELITY REAL ESTATE INVS FD	Prologis Inc.	34,653	12/31/2017
	Simon Property Group Inc.	30,189	
	UDR Inc.	22,894	
	Boston Properties Inc.	22,606	
	Ventas Inc.	22,366	
SPTN US BOND IDX IS	Fannie Mae 3.5% 30 Year	15,281	12/31/2017
	Gannie Mae 3.5% 30 Year	14,296	
	Fannie Mae 3% 30 Year	12,187	
	Fannie Mae 4% 30 Year	11,156	
	Gannie Mae 3% 30 Year	10,218	
FIDELITY HIGH INCOME	Chs / Cmnty Health Sys 6.875%	3,272	10/31/2017
	Crimson Merger Sub / Ortho-C 144A 6.625%	2,501	
	Dynegey Inc New Del 7.625%	2,477	
	Intergen N V 144A 7%	1,987	
	General Cable Corp Del New 5.75%	1,963	
FIDELITY INFLAT PROT BOND FD	US Treasury Bond	3,329	12/31/2017
	US Treasury Note	3,003	
	US Treasury Note	2,856	
	US Treasury Bond	2,688	
	US Treasury Note	2,618	
FIDELITY BALANCED K	High Yield Investments Directly Held	10,419	12/31/2017
	Fidelity Cent Invt Portfolios	10,050	
	Alphabets Inc C	8,805	
	Amazon.com Inc.	7,146	
	Bank of America Corporation	7,100	
FRANKLIN STRATEGIC SER	Roper Technologies Inc.	11,504	12/31/2017
	2U Inc.	8,616	
	NVR Inc.	8,616	
	Rockwell Automation Inc.	8,279	
	ServiceNow Inc.	8,231	
HARTFORD SM CAP GROWTH FD - Y	ishares Russell 2000 Growth ETF	13,174	12/31/2017
	EPAM Systems Inc.	7,058	
	Steven Madden Ltd.	6,520	
	TopBuild Corp.	6,184	
	Globus Medical Inc.	5,982	
MFS SER TR XI MD CP VALUE R5	The Hartford Financial Services Group Inc.	3,611	12/31/2017
	KeyCorp.	3,310	
	Stanley Black & Decker Inc.	3,160	

**GENERAL INTERROGATORIES**

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Pinnacle Foods Inc.....	2,984	
	Comerica Inc.....	2,934	
LOOMIS CORE PL BD N.....	Fed Natl Mort Assc 4%.....	16,528	11/30/2017.....
	US Treasury Bond.....	15,289	
	US Treasury Bond.....	11,334	
	US Treasury Bond.....	10,861	
	Mex Bonos Desarr Fix Rt Bonds 06/21 6.5.....	10,743	
NEUBERGER BERMAN GENESIS INSTL.....	West Pharmaceutical Services Inc.....	8,682	09/30/2017.....
	Pool Corp.....	7,030	
	Littelfuse Inc.....	6,799	
	Fair Isaac Corp.....	6,569	
	Sensient Technologies Corp.....	6,530	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds.....	2,144,759,736	2,180,503,686	35,743,950
30.2 Preferred Stocks.....	956,250	956,250	0
30.3 Totals	2,145,715,986	2,181,459,936	35,743,950

30.4 Describe the sources or methods utilized in determining the fair values:

IDC.....

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [ X ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

IDC.....

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [ X ] No [ ]

32.2 If no, list exceptions:

## GENERAL INTERROGATORIES

33. By self-designating 5\*GI securities, the reporting entity is certifying the following elements of each self-designated 5\*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities?

Yes  No

### OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ .....2,278,235

34.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Blue Cross Blue Shield Association.....	\$ .....2,278,235

35.1 Amount of payments for legal expenses, if any? \$ .....14,213,081

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
White and Williams LLP.....	\$ .....4,821,527

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ .....503,310

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Mercy Public Affairs.....	\$ .....240,000
1868 Public Affairs.....	\$ .....176,000

# GENERAL INTERROGATORIES

## PART 2 - HEALTH INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [ X ]
- 1.2 If yes, indicate premium earned on U.S. business only. \$ .....0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... \$ .....
- 1.31 Reason for excluding .....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above \$ .....
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$ .....0
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$ .....0
- 1.62 Total incurred claims \$ .....0
- 1.63 Number of covered lives .....0
- All years prior to most current three years:
- 1.64 Total premium earned \$ .....0
- 1.65 Total incurred claims \$ .....0
- 1.66 Number of covered lives .....0
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$ .....0
- 1.72 Total incurred claims \$ .....0
- 1.73 Number of covered lives .....0
- All years prior to most current three years:
- 1.74 Total premium earned \$ .....0
- 1.75 Total incurred claims \$ .....0
- 1.76 Number of covered lives .....0

2. Health Test:

		1		2
		Current Year		Prior Year
2.1	Premium Numerator	\$ .....6,346,500,942		\$ .....6,040,513,929
2.2	Premium Denominator	\$ .....12,236,502,318		\$ .....6,722,127,972
2.3	Premium Ratio (2.1/2.2)	.....0.519		.....0.899
2.4	Reserve Numerator	\$ .....1,200,511,283		\$ .....716,011,156
2.5	Reserve Denominator	\$ .....1,192,092,283		\$ .....716,011,156
2.6	Reserve Ratio (2.4/2.5)	.....1.007		.....1.000

- 3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [ X ]
- 3.2 If yes, give particulars:
- 4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [ X ] No [ ]
- 4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [ X ]
- 5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [ X ]
- 5.2 If no, explain:  
The reporting entity is large enough to absorb any potential risk.
- 5.3 Maximum retained risk (see instructions)
- 5.31 Comprehensive Medical \$ .....0
- 5.32 Medical Only \$ .....0
- 5.33 Medicare Supplement \$ .....0
- 5.34 Dental and Vision \$ .....0
- 5.35 Other Limited Benefit Plan \$ .....0
- 5.36 Other \$ .....0
6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  
Contracts with participating providers contain conventional hold harmless and completion of treatment provisions.
- 7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [ X ]
- 7.2 If no, give details  
The reporting entity uses actuarial triangles.
8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year .....83,594
- 8.2 Number of providers at end of reporting year .....88,389
- 9.1 Does the reporting entity have business subject to premium rate guarantees? ..... Yes [ X ] No [ ]
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months .....30,026,005
- 9.22 Business with rate guarantees over 36 months .....0

# GENERAL INTERROGATORIES

## PART 2 - HEALTH INTERROGATORIES

- 10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [ X ]
- 10.2 If yes:
- 10.21 Maximum amount payable bonuses \$ \_\_\_\_\_ 0
- 10.22 Amount actually paid for year bonuses \$ \_\_\_\_\_ 0
- 10.23 Maximum amount payable withholds \$ \_\_\_\_\_ 0
- 10.24 Amount actually paid for year withholds \$ \_\_\_\_\_ 0
- 11.1 Is the reporting entity organized as:
- 11.12 A Medical Group/Staff Model, Yes [ ] No [ X ]
- 11.13 An Individual Practice Association (IPA), or, Yes [ ] No [ X ]
- 11.14 A Mixed Model (combination of above) ? Yes [ ] No [ X ]
- 11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [ ] No [ X ]
- 11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey \_\_\_\_\_
- 11.4 If yes, show the amount required. \$ \_\_\_\_\_ 872,207,596
- 11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [ X ]
- 11.6 If the amount is calculated, show the calculation  
2.5% Individual premium plus group RBC
12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
all 21 counties of the State of New Jersey.....
.....
.....
.....

- 13.1 Do you act as a custodian for health savings accounts? Yes [ ] No [ X ]
- 13.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ \_\_\_\_\_
- 13.3 Do you act as an administrator for health savings accounts? Yes [ ] No [ X ]
- 13.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ \_\_\_\_\_
- 14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [ ] N/A [ X ]
- 14.2 If the answer to 14.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

15. Provide the following for Individual ordinary life insurance\* policies (U.S. business Only) for the current year:
- 15.1 Direct Premium Written (prior to reinsurance ceded) \$ \_\_\_\_\_ 0
- 15.2 Total incurred claims \$ \_\_\_\_\_ 0
- 15.3 Number of covered lives \_\_\_\_\_ 0

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without Secondary Guarantee)
Universal Life (with or without Secondary Guarantee)
Variable Universal Life (with or without Secondary Guarantee)

**FIVE - YEAR HISTORICAL DATA**

	1 2017	2 2016	3 2015	4 2014	5 2013
<b>Balance Sheet (Pages 2 and 3)</b>					
1. Total admitted assets (Page 2, Line 28) .....	5,437,934,860	4,257,607,230	4,089,203,288	3,795,813,123	3,679,021,523
2. Total liabilities (Page 3, Line 24) .....	2,665,725,428	1,871,670,633	1,783,293,928	1,565,578,779	1,466,983,630
3. Statutory minimum capital and surplus requirement .....	872,207,596	624,261,018	625,426,676	590,676,381	564,983,913
4. Total capital and surplus (Page 3, Line 33) .....	2,772,209,433	2,385,936,594	2,305,909,361	2,230,234,344	2,212,037,895
<b>Income Statement (Page 4)</b>					
5. Total revenues (Line 8) .....	12,222,785,696	6,692,731,823	6,123,621,921	5,812,829,614	5,243,552,352
6. Total medical and hospital expenses (Line 18) .....	10,691,103,748	5,674,257,319	5,075,402,862	4,830,119,196	4,453,735,059
7. Claims adjustment expenses (Line 20) .....	294,133,728	169,613,366	181,315,952	178,281,548	174,177,430
8. Total administrative expenses (Line 21) .....	1,269,261,202	987,311,117	912,527,621	823,782,189	579,622,290
9. Net underwriting gain (loss) (Line 24) .....	(31,712,982)	(138,449,979)	(45,624,514)	(19,353,319)	36,017,573
10. Net investment gain (loss) (Line 27) .....	104,075,169	70,124,096	98,140,320	103,549,972	492,638,441
11. Total other income (Lines 28 plus 29) .....	0	0	0	0	0
12. Net income or (loss) (Line 32) .....	56,667,187	(82,980,748)	20,614,995	59,721,136	519,869,873
<b>Cash Flow (Page 6)</b>					
13. Net cash from operations (Line 11) .....	603,616,035	4,273,509	73,109,621	6,097,203	363,280,332
<b>Risk-Based Capital Analysis</b>					
14. Total adjusted capital .....	2,772,209,433	2,385,936,594	2,305,909,361	2,230,234,344	2,212,037,895
15. Authorized control level risk-based capital .....	436,103,798	384,789,724	356,327,337	324,103,292	315,050,609
<b>Enrollment (Exhibit 1)</b>					
16. Total members at end of period (Column 5, Line 7) .....	1,371,189	1,283,634	1,357,803	1,408,483	1,466,022
17. Total members months (Column 6, Line 7) .....	16,547,934	15,739,625	16,892,540	17,178,641	16,548,741
<b>Operating Percentage (Page 4)</b>					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5) .....	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19) .....	87.5	84.8	82.9	83.1	84.9
20. Cost containment expenses .....	1.6	1.2	1.3	1.2	1.1
21. Other claims adjustment expenses .....	0.8	1.3	1.7	1.9	2.3
22. Total underwriting deductions (Line 23) .....	100.3	102.1	100.7	100.3	99.3
23. Total underwriting gain (loss) (Line 24) .....	(0.3)	(2.1)	(0.7)	(0.3)	0.7
<b>Unpaid Claims Analysis</b>					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5) .....	908,293,541	526,137,924	515,541,536	466,350,658	467,301,459
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)] .....	604,457,212	553,375,088	531,150,504	491,792,976	507,115,278
<b>Investments In Parent, Subsidiaries and Affiliates</b>					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1) .....	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1) .....	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1) .....	1,236,843,393	1,162,343,733	985,959,614	687,504,934	678,621,230
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10) .....	0	0	0	0	0
30. Affiliated mortgage loans on real estate .....	0	0	0	0	0
31. All other affiliated .....	0	0	0	190,546,343	129,769,177
32. Total of above Lines 26 to 31 .....	1,236,843,393	1,162,343,733	985,959,614	878,051,277	808,390,407
33. Total investment in parent included in Lines 26 to 31 above .....					

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3 - Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Allocated by States and Territories

State, Etc.	1 Active Status	Direct Business Only								
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Plan Premiums	6 Life & Annuity Premiums & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts	
1. Alabama	AL	N						0	0	
2. Alaska	AK	N						0	0	
3. Arizona	AZ	N						0	0	
4. Arkansas	AR	N						0	0	
5. California	CA	N						0	0	
6. Colorado	CO	N						0	0	
7. Connecticut	CT	N						0	0	
8. Delaware	DE	N						0	0	
9. District of Columbia	DC	N						0	0	
10. Florida	FL	N						0	0	
11. Georgia	GA	N						0	0	
12. Hawaii	HI	N						0	0	
13. Idaho	ID	N						0	0	
14. Illinois	IL	N						0	0	
15. Indiana	IN	N						0	0	
16. Iowa	IA	N						0	0	
17. Kansas	KS	N						0	0	
18. Kentucky	KY	N						0	0	
19. Louisiana	LA	N						0	0	
20. Maine	ME	N						0	0	
21. Maryland	MD	N						0	0	
22. Massachusetts	MA	N						0	0	
23. Michigan	MI	N						0	0	
24. Minnesota	MN	N						0	0	
25. Mississippi	MS	N						0	0	
26. Missouri	MO	N						0	0	
27. Montana	MT	N						0	0	
28. Nebraska	NE	N						0	0	
29. Nevada	NV	N						0	0	
30. New Hampshire	NH	N						0	0	
31. New Jersey	NJ	L	5,675,590,837	0	0	809,160,830	0	0	6,484,751,667	
32. New Mexico	NM	N						0	0	
33. New York	NY	N						0	0	
34. North Carolina	NC	N						0	0	
35. North Dakota	ND	N						0	0	
36. Ohio	OH	N						0	0	
37. Oklahoma	OK	N						0	0	
38. Oregon	OR	N						0	0	
39. Pennsylvania	PA	N						0	0	
40. Rhode Island	RI	N						0	0	
41. South Carolina	SC	N						0	0	
42. South Dakota	SD	N						0	0	
43. Tennessee	TN	N						0	0	
44. Texas	TX	N						0	0	
45. Utah	UT	N						0	0	
46. Vermont	VT	N						0	0	
47. Virginia	VA	N						0	0	
48. Washington	WA	N						0	0	
49. West Virginia	WV	N						0	0	
50. Wisconsin	WI	N						0	0	
51. Wyoming	WY	N						0	0	
52. American Samoa	AS	N						0	0	
53. Guam	GU	N						0	0	
54. Puerto Rico	PR	N						0	0	
55. U.S. Virgin Islands	VI	N						0	0	
56. Northern Mariana Islands	MP	N						0	0	
57. Canada	CAN	N						0	0	
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0	0	
59. Subtotal	XXX	5,675,590,837	0	0	809,160,830	0	0	6,484,751,667	0	
60. Reporting entity contributions for Employee Benefit Plans	XXX							0		
61. Total (Direct Business)	(a) 1	5,675,590,837	0	0	809,160,830	0	0	6,484,751,667	0	
<b>DETAILS OF WRITE-INS</b>										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0	

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, premiums by state, etc. Situs of contract

(a) Insert the number of L responses except for Canada and other Alien.

Situs of contract

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

NAIC#	Federal Employee #	
-----	-----	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.  
(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.  
(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.

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**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2017**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

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

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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

**OFFICERS**

Name	Title	Name	Title
<u>Robert Anthony Marino</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>David Robert Huber</u>	<u>Senior Vice President/CFO/Treasurer</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Senior Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>William James Castner</u>	<u>Senior Vice President</u>	<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>
<u>Kevin Patrick Conlin</u>	<u>Executive Vice President/COO</u>	<u>Allen James Karp</u>	<u>Senior Vice President</u>
<u>Christopher Michael Lepre</u>	<u>Senior Vice President</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Senior Vice President</u>

**DIRECTORS OR TRUSTEES**

<u>Robert Anthony Marino</u>	<u>John Joyce Ballantyne #</u>	<u>Michele Ann Brown #</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Vincent James Giblin</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr. #</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz #</u>	<u>Leonard Smith Coleman #</u>		

State of New Jersey  
 County of Essex

ss

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.

Kevin Patrick Conlin  
 Chairman/CEO/President

Linda Anne Willett  
 Senior Vice President/Secretary

David Robert Huber  
 Senior Vice President/CFO/Treasurer

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_,

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

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	224,059,835	6.376	224,059,835	0	224,059,835	6.376
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	141,339,109	4.022	141,339,109	0	141,339,109	4.022
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	8,335,372	0.237	8,335,372	0	8,335,372	0.237
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,249,916	0.036	1,249,916	0	1,249,916	0.036
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	61,537,964	1.751	61,537,964	0	61,537,964	1.751
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	71,054,269	2.022	71,054,269	0	71,054,269	2.022
1.512 Issued or guaranteed by FNMA and FHLMC	340,670,219	9.695	340,670,219	0	340,670,219	9.695
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	347,767	0.010	347,767	0	347,767	0.010
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	20,540,484	0.585	20,540,484	0	20,540,484	0.585
1.523 All other	85,402,813	2.430	85,402,813	0	85,402,813	2.430
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	880,233,408	25.050	880,233,408	0	880,233,408	25.050
2.2 Unaffiliated non-U.S. securities (including Canada)	298,850,905	8.505	298,850,905	0	298,850,905	8.505
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	164,559,861	4.683	164,559,861	0	164,559,861	4.683
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	956,250	0.027	956,250	0	956,250	0.027
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	30,768,952	0.876	30,768,952	0	30,768,952	0.876
3.4 Other equity securities:						
3.41 Affiliated	1,236,843,393	35.199	1,236,843,393	0	1,236,843,393	35.199
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ _____ of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ _____ property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	4,183,735	0.119	4,183,735	0	4,183,735	0.119
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(290,856,657)	(8.277)	(290,856,657)	0	(290,856,657)	(8.277)
11. Other invested assets	233,810,148	6.654	233,810,148	0	233,810,148	6.654
12. Total invested assets	3,513,887,744	100.000	3,513,887,744	0	3,513,887,744	100.000

## SCHEDULE A – VERIFICATION BETWEEN YEARS

### Real Estate

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

NONE

## SCHEDULE B – VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

NONE

## SCHEDULE BA – VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		194,806,980
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	4,981,497	4,981,497
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....	0	
3.2 Totals, Part 3, Column 12.....	0	0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	28,595,313	
5.2 Totals, Part 3, Column 9.....	0	28,595,313
6. Total gain (loss) on disposals, Part 3, Column 19.....		5,426,357
7. Deduct amounts received on disposals, Part 3, Column 16.....		0
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....	0	
9.2 Totals, Part 3, Column 14.....	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....	0	
10.2 Totals, Part 3, Column 11.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		233,810,147
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		233,810,147

## SCHEDULE D – VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		3,167,528,306
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		1,973,629,171
3. Accrual of discount.....		3,321,196
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	(2,068,130)	
4.2 Part 2, Section 1, Column 15.....	11,750	
4.3 Part 2, Section 2, Column 13.....	85,949,942	
4.4 Part 4, Column 11.....	(4,008,253)	79,885,309
5. Total gain (loss) on disposals, Part 4, Column 19.....		22,894,782
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,671,507,340
7. Deduct amortization of premium.....		7,268,352
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.....	503,866	
9.2 Part 2, Section 1, Column 17.....	0	
9.3 Part 2, Section 2, Column 14.....	662,014	
9.4 Part 4, Column 13.....	566,664	1,732,544
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,566,750,528
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11).....		3,566,750,528

**SCHEDULE D - SUMMARY BY COUNTRY**Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	295,114,104	291,818,186	295,334,786	291,410,858
	2. Canada .....	0	0	0	0
	3. Other Countries .....	8,335,372	8,714,777	8,319,105	8,350,000
	4. Totals	303,449,476	300,532,963	303,653,891	299,760,858
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,249,916	1,481,537	1,260,044	1,235,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	543,895,059	552,078,949	544,777,965	530,181,932
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States .....	986,176,708	1,008,727,374	992,571,533	997,041,314
	9. Canada .....	32,810,556	33,575,315	33,131,510	32,634,912
	10. Other Countries .....	266,040,350	272,969,876	266,268,547	263,885,222
	11. Totals	1,285,027,613	1,315,272,565	1,291,971,590	1,293,561,447
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	<b>13. Total Bonds</b>	<b>2,133,622,064</b>	<b>2,169,366,015</b>	<b>2,141,663,490</b>	<b>2,124,739,237</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	956,250	956,250	904,500	
	15. Canada .....	0	0	0	
	16. Other Countries .....	0	0	0	
	17. Totals	956,250	956,250	904,500	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	<b>19. Total Preferred Stocks</b>	<b>956,250</b>	<b>956,250</b>	<b>904,500</b>	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	193,536,697	193,536,697	155,417,873	
	21. Canada .....	0	0	0	
	22. Other Countries .....	1,792,117	1,792,117	1,498,673	
	23. Totals	195,328,814	195,328,814	156,916,546	
Parent, Subsidiaries and Affiliates	24. Totals	1,236,843,393	1,236,843,393	201,179,050	
	<b>25. Total Common Stocks</b>	<b>1,432,172,207</b>	<b>1,432,172,207</b>	<b>358,095,596</b>	
	26. Total Stocks	1,433,128,457	1,433,128,457	359,000,096	
	<b>27. Total Bonds and Stocks</b>	<b>3,566,750,521</b>	<b>3,602,494,472</b>	<b>2,500,663,586</b>	

ANNUAL STATEMENT FOR THE YEAR 2017 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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	26,706,565	63,038,337	182,525,755	11,273,711	11,569,734	XXX	295,114,104	13.8	274,411,331	15.1	295,114,104	.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	26,706,565	63,038,337	182,525,755	11,273,711	11,569,734	XXX	295,114,104	13.8	274,411,331	15.1	295,114,104	0
<b>2. All Other Governments</b>												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	3,051,257	0.2	0	.0
2.2 NAIC 2	0	0	6,268,399	0	646,457	XXX	6,914,855	0.3	6,570,686	0.4	646,457	6,268,399
2.3 NAIC 3	0	1,420,517	0	0	0	XXX	1,420,517	0.1	0	0.0	1,420,517	.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	1,420,517	6,268,399	0	646,457	XXX	8,335,372	0.4	9,621,944	0.5	2,066,973	6,268,399
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1	0	1,013,242	0	184,743	51,931	XXX	1,249,916	0.1	1,252,440	0.1	1,249,916	.0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	2,032,454	0.1	0	.0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.7 Totals	0	1,013,242	0	184,743	51,931	XXX	1,249,916	0.1	3,284,894	0.2	1,249,916	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	993,660	0.1	0	.0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	993,660	0.1	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	43,369,576	174,256,980	191,512,167	71,106,927	25,992,503	XXX	506,238,154	23.6	356,090,793	19.6	506,238,154	.0
5.2 NAIC 2	0	7,324,831	10,292,265	3,474,091	7,169,060	XXX	28,260,246	1.3	29,060,256	1.6	28,260,246	.0
5.3 NAIC 3	0	1,064,850	2,377,074	3,144,665	857,458	XXX	7,444,047	0.3	6,861,143	0.4	7,444,047	.0
5.4 NAIC 4	0	1,952,611	0	0	0	XXX	1,952,611	0.1	1,941,494	0.1	1,952,611	.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	43,369,576	184,599,272	204,181,507	77,725,683	34,019,021	XXX	543,895,059	25.4	393,953,686	21.6	543,895,059	0

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**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	51,925,368	176,220,853	159,321,163	60,048,188	40,707,995	XXX	488,223,567	22.8	393,876,539	21.6	215,873,990	272,349,577
6.2 NAIC 2	10,921,873	150,370,289	224,411,320	43,455,429	53,480,702	XXX	482,639,613	22.5	338,853,699	18.6	276,187,661	206,451,952
6.3 NAIC 3	6,381,584	55,701,312	71,731,598	3,588,529	3,088,263	XXX	140,491,286	6.6	145,984,679	8.0	78,880,925	61,610,361
6.4 NAIC 4	6,063,239	80,142,305	65,706,170	876,956	542,300	XXX	153,330,970	7.1	231,674,216	12.7	83,021,839	70,309,131
6.5 NAIC 5	68,955	21,646,766	8,217,880	516,738	0	XXX	30,450,339	1.4	27,348,462	1.5	7,353,827	23,096,511
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	75,361,019	484,081,524	529,388,131	108,485,841	97,819,260	XXX	1,295,135,775	60.4	1,137,737,594	62.5	661,318,243	633,817,532
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	355,000	445,000	0	0	XXX	800,000	0.0	355,000	0.0	800,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	229,509	0	0	0	0	XXX	229,509	0.0	0	0.0	0	229,509
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	229,509	355,000	445,000	0	0	XXX	1,029,509	0.0	355,000	0.0	800,000	229,509
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO-Designated Securities</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1	(d) 122,001,510	414,529,412	533,359,086	142,613,570	78,322,164	.0	1,290,825,742	60.2	XXX	XXX	1,018,476,165	272,349,577
10.2 NAIC 2	(d) 10,921,873	158,050,119	241,416,984	46,929,520	61,296,218	.0	518,614,715	24.2	XXX	XXX	305,894,364	212,720,351
10.3 NAIC 3	(d) 6,381,584	58,186,678	74,108,673	6,733,194	3,945,720	.0	149,355,850	7.0	XXX	XXX	87,745,489	61,610,361
10.4 NAIC 4	(d) 6,292,748	82,094,916	65,706,170	876,956	542,300	.0	155,513,091	7.3	XXX	XXX	84,974,450	70,538,640
10.5 NAIC 5	(d) 68,955	21,646,766	8,217,880	516,738	0	(e) .0	30,450,339	1.4	XXX	XXX	7,353,827	23,096,511
10.6 NAIC 6	(d) 0	0	0	0	0	(e) .0	0	0.0	XXX	XXX	0	0
10.7 Totals	145,666,670	734,507,892	922,808,792	197,669,979	144,106,403	.0	(b) 2,144,759,736	100.0	XXX	XXX	1,504,444,296	640,315,440
10.8 Line 10.7 as a % of Col. 7	6.8	34.2	43.0	9.2	6.7	0.0	100.0	XXX	XXX	XXX	70.1	29.9
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1	91,248,807	333,008,581	465,865,531	91,310,729	48,242,372	.0	XXX	XXX	1,029,676,020	56.6	803,464,640	226,211,380
11.2 NAIC 2	12,771,804	98,104,639	185,631,532	28,351,782	52,012,338	.0	XXX	XXX	376,872,095	20.7	215,223,028	161,649,067
11.3 NAIC 3	1,804,463	44,281,295	100,665,908	4,409,114	1,685,041	.0	XXX	XXX	152,845,821	8.4	95,129,208	57,716,614
11.4 NAIC 4	214,765	80,286,938	153,114,007	0	0	.0	XXX	XXX	233,615,710	12.8	138,494,438	95,121,273
11.5 NAIC 5	0	13,570,226	13,778,236	0	0	.0	XXX	XXX	(e) 27,348,462	1.5	6,699,647	20,648,815
11.6 NAIC 6	0	0	0	0	0	.0	XXX	XXX	(e) 0	0.0	0	0
11.7 Totals	106,039,839	569,251,679	919,055,215	124,071,625	101,939,750	.0	XXX	XXX	(b) 1,820,358,108	100.0	1,259,010,960	561,347,148
11.8 Line 11.7 as a % of Col. 9	5.8	31.3	50.5	6.8	5.6	0.0	XXX	XXX	100.0	XXX	69.2	30.8
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1	101,779,817	321,982,173	432,103,152	96,818,203	65,792,819	.0	1,018,476,165	47.5	803,464,640	44.1	1,018,476,165	XXX
12.2 NAIC 2	6,196,652	105,767,472	119,445,657	18,030,181	56,454,402	.0	305,894,364	14.3	215,223,028	11.8	305,894,364	XXX
12.3 NAIC 3	2,866,866	37,673,161	38,567,263	4,758,439	3,879,761	.0	87,745,489	4.1	95,129,208	5.2	87,745,489	XXX
12.4 NAIC 4	3,562,144	46,321,115	34,473,235	75,656	542,300	.0	84,974,450	4.0	138,494,438	7.6	84,974,450	XXX
12.5 NAIC 5	0	4,585,140	2,366,888	401,800	0	.0	7,353,827	0.3	6,699,647	0.4	7,353,827	XXX
12.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	0	XXX
12.7 Totals	114,405,479	516,329,060	626,956,195	120,084,280	126,669,281	.0	1,504,444,296	70.1	1,259,010,960	69.2	1,504,444,296	XXX
12.8 Line 12.7 as a % of Col. 7	7.6	34.3	41.7	8.0	8.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	5.3	24.1	29.2	5.6	5.9	0.0	70.1	XXX	XXX	XXX	70.1	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1	20,221,692	92,547,239	101,255,933	45,795,367	12,529,345	.0	272,349,577	12.7	226,211,380	12.4	XXX	272,349,577
13.2 NAIC 2	4,725,222	52,282,648	121,971,327	28,899,338	4,841,816	.0	212,720,351	9.9	161,649,067	8.9	XXX	212,720,351
13.3 NAIC 3	3,514,719	20,513,518	35,541,410	1,974,756	65,960	.0	61,610,361	2.9	57,716,614	3.2	XXX	61,610,361
13.4 NAIC 4	2,730,604	35,773,801	31,232,936	801,300	0	.0	70,538,640	3.3	95,121,273	5.2	XXX	70,538,640
13.5 NAIC 5	68,955	17,061,627	5,850,992	114,938	0	.0	23,096,511	1.1	20,648,815	1.1	XXX	23,096,511
13.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
13.7 Totals	31,261,191	218,178,832	295,852,597	77,585,699	17,437,121	.0	640,315,440	29.9	561,347,148	30.8	XXX	640,315,440
13.8 Line 13.7 as a % Col. 7	4.9	34.1	46.2	12.1	2.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.5	10.2	13.8	3.6	0.8	0.0	29.9	XXX	XXX	XXX	XXX	29.9

(a) Includes \$ 433,567,840 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ 0 current year, \$ 675,000 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$ 2,006,938 current year, \$ 0 prior year of bonds with 5\* designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5\*" 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 \$ 10,449,247 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 688,425 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

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**ANNUAL STATEMENT FOR THE YEAR 2017 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations	16,009,782	34,931,655	165,800,513	0	7,317,885	XXX	224,059,835	10.4	223,444,414	12.3	224,059,835	0
1.2 Residential Mortgage-Backed Securities	10,696,784	28,106,682	16,725,242	11,273,711	4,251,850	XXX	71,054,269	3.3	50,966,917	2.8	71,054,269	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	26,706,565	63,038,337	182,525,755	11,273,711	11,569,734	XXX	295,114,104	13.8	274,411,331	15.1	295,114,104	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations	0	1,420,517	6,268,399	0	646,457	XXX	8,335,372	0.4	9,621,944	0.5	2,066,973	6,268,399
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	1,420,517	6,268,399	0	646,457	XXX	8,335,372	0.4	9,621,944	0.5	2,066,973	6,268,399
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations	0	1,013,242	0	184,743	51,931	XXX	1,249,916	0.1	3,284,894	0.2	1,249,916	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	1,013,242	0	184,743	51,931	XXX	1,249,916	0.1	3,284,894	0.2	1,249,916	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	993,660	0.1	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	993,660	0.1	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations	0	57,276,885	115,382,163	13,200,409	17,017,616	XXX	202,877,073	9.5	183,531,396	10.1	202,877,073	0
5.2 Residential Mortgage-Backed Securities	43,369,576	127,322,387	88,799,344	64,525,275	17,001,405	XXX	341,017,986	15.9	210,373,993	11.6	341,017,986	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	48,297	0.0	0	0
5.5 Totals	43,369,576	184,599,272	204,181,507	77,725,683	34,019,021	XXX	543,895,059	25.4	393,953,686	21.6	543,895,059	0
<b>6. Industrial and Miscellaneous</b>												
6.1 Issuer Obligations	42,674,466	390,968,523	452,353,387	100,618,745	97,462,042	XXX	1,084,077,163	50.5	980,745,330	53.9	588,759,246	495,317,916
6.2 Residential Mortgage-Backed Securities	11,334,277	17,656,300	5,772,484	1,731,725	161,165	XXX	36,655,951	1.7	34,240,190	1.9	34,789,603	1,866,347
6.3 Commercial Mortgage-Backed Securities	8,153,076	24,176,547	35,847,877	2,322,262	196,053	XXX	70,695,815	3.3	43,758,464	2.4	26,971,845	43,723,970
6.4 Other Loan-Backed and Structured Securities	13,199,200	51,280,154	35,414,383	3,813,110	0	XXX	103,706,847	4.8	78,993,609	4.3	10,797,549	92,909,298
6.5 Totals	75,361,019	484,081,524	529,388,131	108,485,841	97,819,260	XXX	1,295,135,775	60.4	1,137,737,594	62.5	661,318,243	633,817,532
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations	229,509	355,000	445,000	0	0	XXX	1,029,509	0.0	355,000	0.0	800,000	229,509
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	229,509	355,000	445,000	0	0	XXX	1,029,509	0.0	355,000	0.0	800,000	229,509
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

**ANNUAL STATEMENT FOR THE YEAR 2017 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												
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations .....	58,913,757	485,965,823	740,249,462	114,003,896	122,495,930	XXX	1,521,628,868	70.9	XXX	XXX	1,019,813,044	501,815,824
10.2 Residential Mortgage-Backed Securities .....	65,400,637	173,085,368	111,297,070	77,530,711	21,414,420	XXX	448,728,206	20.9	XXX	XXX	446,861,858	1,866,347
10.3 Commercial Mortgage-Backed Securities .....	8,153,076	24,176,547	35,847,877	2,322,262	196,053	XXX	70,695,815	3.3	XXX	XXX	26,971,845	43,723,970
10.4 Other Loan-Backed and Structured Securities .....	13,199,200	51,280,154	35,414,383	3,813,110	0	XXX	103,706,847	4.8	XXX	XXX	10,797,549	92,909,298
10.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals .....	145,666,670	734,507,892	922,808,792	197,669,979	144,106,403	0	2,144,759,736	100.0	XXX	XXX	1,504,444,296	640,315,440
10.7 Lines 10.6 as a % Col. 7	6.8	34.2	43.0	9.2	6.7	0.0	100.0	XXX	XXX	XXX	70.1	29.9
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations .....	38,229,439	389,682,510	806,263,824	83,172,812	84,628,052	XXX	XXX	XXX	1,401,976,638	77.0	934,281,316	467,695,322
11.2 Residential Mortgage-Backed Securities .....	52,063,660	123,040,328	66,630,141	36,925,998	16,920,972	XXX	XXX	XXX	295,581,100	16.2	295,581,100	0
11.3 Commercial Mortgage-Backed Securities .....	8,300,700	8,865,259	24,055,120	2,191,981	345,404	XXX	XXX	XXX	43,758,464	2.4	20,409,847	23,348,618
11.4 Other Loan-Backed and Structured Securities .....	7,446,040	47,663,581	22,106,130	1,780,833	45,321	XXX	XXX	XXX	79,041,906	4.3	8,738,698	70,303,208
11.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals .....	106,039,839	569,251,679	919,055,215	124,071,625	101,939,750	0	XXX	XXX	1,820,358,108	100.0	1,259,010,960	561,347,148
11.7 Line 11.6 as a % of Col. 9	5.8	31.3	50.5	6.8	5.6	0.0	XXX	XXX	100.0	XXX	69.2	30.8
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations .....	41,685,815	330,241,793	500,045,752	42,719,599	105,120,085	XXX	1,019,813,044	47.5	934,281,316	51.3	1,019,813,044	XXX
12.2 Residential Mortgage-Backed Securities .....	65,141,552	172,350,872	110,816,009	77,200,282	21,353,143	XXX	446,861,858	20.8	295,581,100	16.2	446,861,858	XXX
12.3 Commercial Mortgage-Backed Securities .....	2,895,309	8,892,964	14,835,736	151,783	196,053	XXX	26,971,845	1.3	20,409,847	1.1	26,971,845	XXX
12.4 Other Loan-Backed and Structured Securities .....	4,682,804	4,843,431	1,258,699	12,615	0	XXX	10,797,549	0.5	8,738,698	0.5	10,797,549	XXX
12.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals .....	114,405,479	516,329,060	626,956,195	120,084,280	126,669,281	0	1,504,444,296	70.1	1,259,010,960	69.2	1,504,444,296	XXX
12.7 Line 12.6 as a % of Col. 7	7.6	34.3	41.7	8.0	8.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	5.3	24.1	29.2	5.6	5.9	0.0	70.1	XXX	XXX	XXX	70.1	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations .....	17,227,942	155,724,030	240,203,711	71,284,297	17,375,845	XXX	501,815,824	23.4	467,695,322	25.7	XXX	501,815,824
13.2 Residential Mortgage-Backed Securities .....	259,085	734,496	481,061	330,428	61,277	XXX	1,866,347	0.1	0	0.0	XXX	1,866,347
13.3 Commercial Mortgage-Backed Securities .....	5,257,767	15,283,584	21,012,141	2,170,479	0	XXX	43,723,970	2.0	23,348,618	1.3	XXX	43,723,970
13.4 Other Loan-Backed and Structured Securities .....	8,516,396	46,436,723	34,155,685	3,800,495	0	XXX	92,909,298	4.3	70,303,208	3.9	XXX	92,909,298
13.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals .....	31,261,191	218,178,832	295,852,597	77,585,699	17,437,121	0	640,315,440	29.9	561,347,148	30.8	XXX	640,315,440
13.7 Line 13.6 as a % of Col. 7	4.9	34.1	46.2	12.1	2.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.5	10.2	13.8	3.6	0.8	0.0	29.9	XXX	XXX	XXX	XXX	29.9

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	10,710,217	10,710,217	0	0	0
2. Cost of short-term investments acquired .....	2,356,084,142	2,356,084,142	0	0	0
3. Accrual of discount .....	0	0	0	0	0
4. Unrealized valuation increase (decrease) .....	(1,406)	(1,406)	0	0	0
5. Total gain (loss) on disposals .....	30,655	30,655	0	0	0
6. Deduct consideration received on disposals .....	2,355,648,578	2,355,648,578	0	0	0
7. Deduct amortization of premium .....	37,358	37,358	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) .....	11,137,672	11,137,672	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)	11,137,672	11,137,672	0	0	0

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

Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

**SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0
2. Cost of cash equivalents acquired.....	41,213,272	33,973,220	7,240,051	0
3. Accrual of discount.....	722	722	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	3,806	3,806	0	0
6. Deduct consideration received on disposals.....	33,981,386	33,977,748	3,638	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,236,413	0	7,236,413	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,236,413	0	7,236,413	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**

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
Any Other Class of Assets - Unaffiliated																				
000000-00-0	Wellington Common Trust				Wellington Management		04/01/2015	5	79,077,738	81,951,442	81,951,442	4,495,632	0	0	0	0	1,807,865	0	0.000	
000000-00-0	Aberdeen EAFE Plus Fund				Aberdeen Asset Management		01/01/2011	5	122,332,667	151,858,706	151,858,706	24,099,681	0	0	0	0	3,173,632	0	0.000	
4299999 - Any Other Class of Assets - Unaffiliated																				
									201,410,406	233,810,148	233,810,148	28,595,313	0	0	0	0	4,981,497	0	XXX	
Any Other Class of Assets - Affiliated																				
000000-00-0																				
000000-00-0																				
4499999 - Subtotals - Unaffiliated																				
									201,410,406	233,810,148	233,810,148	28,595,313	0	0	0	0	4,981,497	0	XXX	
4599999 - Subtotals - Affiliated																				
									0	0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals																				
									201,410,406	233,810,148	233,810,148	28,595,313	0	0	0	0	4,981,497	0	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-RT-7	UNITED STATES TREAS BDS				1	3,445,996		90,2070	3,500,000	3,447,592	0	1,277	0	0	2.250	2.335	FA	29,745	78,750	09/30/2016	08/15/2046
912810-RY-6	UNITED STATES TREAS BDS				1	871,723		100,1250	880,000	871,758	0	35	0	0	2.750	2.816	FA	9,141	0	12/26/2017	08/15/2047
912810-RZ-3	UNITED STATES TREAS BDS				1	2,998,533		100,1640	3,004,923	2,998,535	0	2	0	0	2.750	2.771	MN	10,711	0	12/11/2017	11/15/2047
912828-3F-5	UNITED STATES TREAS NTS				1	176,843		98,5900	180,000	176,853	0	10	0	0	2.250	2.465	MN	526	0	12/19/2017	11/15/2027
912828-A7-5	UNITED STATES TREAS NTS				1	5,022,461		99,6840	5,000,000	5,012,786	0	(9,675)	0	0	1.500	1.245	JD	37,707	37,500	03/28/2017	12/31/2018
912828-B6-6	UNITED STATES TREAS NTS				1	15,079,688		102,6250	15,393,750	15,052,193	0	(7,743)	0	0	2.750	2.706	FA	155,808	412,500	04/28/2014	02/15/2024
912828-G3-8	UNITED STATES TREAS NTS				1	43,120,938		99,4840	43,000,000	43,086,258	0	(11,500)	0	0	2.250	2.231	MN	125,615	967,500	12/01/2014	11/15/2024
912828-K7-4	UNITED STATES TREAS NTS				1	45,096,016		97,4880	46,000,000	45,284,194	0	85,231	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1	52,462,500		99,1210	51,000,000	52,201,014	0	(141,000)	0	0	2.250	1.991	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-M8-0	UNITED STATES TREAS NTS				1	1,882,559		99,0900	1,900,000	1,882,586	0	28	0	0	2.000	2.210	MN	0	0	12/29/2017	11/30/2022
912828-N3-0	UNITED STATES TREAS NTS				1	15,025,781		99,5860	15,000,000	15,022,541	0	(3,240)	0	0	2.125	2.104	JD	160,256	159,375	03/28/2017	12/31/2022
912828-R5-1	UNITED STATES TREAS NTS				1	10,906,626		99,7730	11,000,000	10,996,996	0	7,240	0	0	0.675	0.944	MN	6,462	96,250	11/15/2016	05/31/2016
912828-W6-3	UNITED STATES TREAS NTS				1	6,956,250		99,3910	7,000,000	6,956,464	0	214	0	0	1.625	1.924	MS	33,936	0	12/28/2017	03/15/2020
912828-WS-5	UNITED STATES TREAS NTS				1	11,122,031		99,6520	11,000,000	11,070,064	0	(46,104)	0	0	1.625	1.198	JD	89,869	178,750	11/15/2016	06/30/2019
0199999	Bonds - U.S. Governments - Issuer Obligations					224,250,146	XXX	221,400,201	223,460,000	224,059,835	0	(125,225)	0	0	XXX	XXX	XXX	1,187,473	4,223,125	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	587,616		103,9340	554,525	585,841	0	(455)	0	0	3.500	2.439	MON	1,617	19,408	11/01/2013	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,126,095		101,4010	1,087,686	1,124,977	0	(693)	0	0	3.000	2.472	MON	2,719	32,631	05/02/2016	01/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	191,748		101,4110	189,733	191,743	0	(5)	0	0	3.000	2.622	MON	468	2,806	06/26/2017	08/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	737,897		103,9350	735,337	737,842	0	(55)	0	0	3.500	2.694	MON	2,064	8,254	08/09/2017	08/20/2043
36179N-O4-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,131,975		103,9350	1,127,879	1,131,914	0	(61)	0	0	3.500	2.692	MON	3,165	12,660	08/10/2017	10/20/2043
36179O-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,426,763		104,8060	1,406,795	1,428,499	0	(10)	0	0	4.000	2.264	MON	4,474	44,166	06/26/2017	02/20/2045
36179O-6P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	661,429		103,5350	645,573	662,548	0	(452)	0	0	3.500	2.363	MON	1,819	21,824	08/25/2016	03/20/2045
36179O-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	3,626,564		104,9990	3,599,335	3,629,288	0	2,724	0	0	4.000	2.402	MON	11,427	68,560	06/26/2017	10/20/2044
36179O-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,733,688		104,8110	2,683,764	2,729,591	0	(584)	0	0	4.000	2.218	MON	8,535	93,559	06/26/2017	12/20/2044
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	171,743		101,0110	172,562	171,728	0	(15)	0	0	3.000	2.935	MON	427	4,271	02/01/2017	06/20/2045
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	6,456,439		103,5350	6,407,567	6,461,115	0	(2,184)	0	0	3.500	2.696	MON	18,051	194,953	06/26/2017	08/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	743,305		104,6720	736,057	743,553	0	248	0	0	4.000	2.447	MON	2,344	14,064	06/15/2017	08/20/2045
36179R-O3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,271,147		104,8000	4,215,246	4,268,850	0	(630)	0	0	4.000	2.347	MON	13,407	145,535	06/26/2017	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,518,040		101,0050	1,503,399	1,488,447	0	(36)	0	0	3.000	2.713	MON	3,721	22,327	06/26/2017	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	703,948		103,5280	699,726	704,068	0	120	0	0	3.500	2.741	MON	1,971	11,828	06/26/2017	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	322,590		104,9150	321,468	322,688	0	99	0	0	4.000	2.560	MON	1,021	5,107	07/14/2017	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	324,038		104,9150	322,912	324,137	0	99	0	0	4.000	2.560	MON	1,026	5,130	07/14/2017	02/20/2046
36179S-2N-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	6,212,130		101,0050	6,189,717	6,211,360	0	(770)	0	0	3.000	2.812	MON	15,320	115,770	06/26/2017	04/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	3,099,844		103,4790	3,104,370	3,099,718	0	(126)	0	0	3.500	3.074	MON	8,750	0	12/01/2017	05/20/2047
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	5,047,921		103,4970	4,920,893	5,049,666	0	(3,198)	0	0	3.500	2.386	MON	13,868	166,412	10/14/2016	05/20/2046

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,805,369	101.0050	1,742,310	1,724,982	1,803,709	0	(1,278)	0	0	3.000	2.341	MON	4,312	51,749	07/14/2016	07/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,986,882	101.0050	1,910,851	1,891,847	1,984,869	0	(1,577)	0	0	3.000	2.292	MON	4,730	56,755	08/11/2016	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,408,322	101.0050	1,359,563	1,346,041	1,406,916	0	(1,073)	0	0	3.000	2.349	MON	3,365	40,381	09/02/2016	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	687,109	104.5070	683,697	654,213	688,275	0	1,166	0	0	4.000	2.590	MON	2,181	4,180	11/28/2017	09/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	921,004	101.0050	917,461	908,337	920,875	0	(129)	0	0	3.000	2.807	MON	2,271	18,167	04/12/2017	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	526,229	105.6270	523,992	496,076	527,884	0	1,655	0	0	4.500	2.735	MON	1,860	7,441	07/26/2017	10/20/2046
36179S-OX-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,018,204	104.3520	1,014,337	972,033	1,019,033	0	829	0	0	4.000	2.693	MON	3,240	0	12/27/2017	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	426,045	97.7180	425,021	434,947	426,986	0	942	0	0	2.500	2.743	MON	906	1,812	09/28/2017	12/20/2046
36179S-SO-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,678,697	103.4790	1,672,550	1,616,319	1,678,848	0	151	0	0	3.500	2.803	MON	4,714	5,618	12/18/2017	12/20/2046
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	511,685	104.3200	507,312	486,305	513,213	0	1,528	0	0	4.000	2.513	MON	1,621	3,242	09/27/2017	02/20/2047
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	152,486	106.1070	159,777	150,580	152,346	0	(21)	0	0	4.500	4.162	MON	565	6,776	10/01/2009	06/20/2039
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	18,754	113.5640	21,118	18,596	18,740	0	(3)	0	0	6.000	0.000	MON	93	1,116	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	89,579	112.4100	99,208	88,255	89,492	0	(17)	0	0	6.000	5.610	MON	441	5,295	12/01/2008	02/20/2038
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	420,827	105.2530	413,650	393,006	419,803	0	(245)	0	0	4.000	2.206	MON	1,310	15,720	11/01/2013	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	740,134	103.9340	724,099	696,690	737,342	0	(619)	0	0	3.500	2.396	MON	2,032	24,384	11/01/2013	02/20/2042
36202F-4O-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,179,016	103.9340	2,142,537	2,061,436	2,171,894	0	(1,663)	0	0	3.500	2.484	MON	6,013	72,150	11/01/2013	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	171,362	106.0590	179,611	169,351	171,217	0	(23)	0	0	4.500	4.185	MON	635	7,621	10/01/2009	10/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	350,527	105.2480	345,225	328,011	349,652	0	(229)	0	0	4.000	2.173	MON	1,093	13,120	11/01/2013	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	799,603	106.0910	779,501	734,749	797,194	0	(826)	0	0	4.500	2.590	MON	2,755	33,064	04/17/2014	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	436,675	108.8380	432,042	396,958	435,328	0	(436)	0	0	5.000	2.405	MON	1,654	19,848	11/01/2013	10/20/2040
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	362,681	106.1130	354,995	334,545	361,746	0	(270)	0	0	4.500	2.263	MON	1,255	15,054	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,258,385	106.0660	1,258,059	1,186,107	1,259,373	0	(700)	0	0	4.500	2.862	MON	4,448	53,375	08/16/2013	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,964,120	105.2460	1,971,932	1,873,650	1,960,864	0	(929)	0	0	4.000	2.760	MON	6,246	74,946	05/07/2014	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	601,934	106.0720	607,359	572,592	600,695	0	(292)	0	0	4.500	3.142	MON	2,147	25,767	11/01/2013	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	167,102	108.7670	166,888	153,437	166,673	0	(132)	0	0	5.000	2.918	MON	639	7,672	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	226,714	105.2510	223,214	212,076	226,228	0	(152)	0	0	4.000	2.351	MON	707	8,483	03/18/2016	04/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	568,300	106.0600	555,973	524,205	566,867	0	(391)	0	0	4.500	2.253	MON	1,966	23,589	11/01/2013	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	200,932	108.7290	199,431	183,421	201,146	0	214	0	0	5.000	2.357	MON	764	4,586	06/26/2017	05/20/2041

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	21,202	112.9770	23,583	20,874	21,158	0	(10)	0	0	6.000	0.000	MON	104	1,252	02/14/2005	12/15/2033
36225B-T0-1	GNMA PASS-THRU X PLATINUM 30YR			4	1	36,482	112.8470	40,463	35,857	36,379	0	(20)	0	0	6.000	3.025	MON	179	2,151	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	13,057	112.9350	14,491	12,831	13,020	0	(8)	0	0	6.000	5.621	MON	64	770	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	26,017	113.0640	28,915	25,574	25,947	0	(14)	0	0	6.000	5.755	MON	128	1,534	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1	50,856	112.9730	56,470	49,985	50,711	0	(32)	0	0	6.000	5.664	MON	250	2,999	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1	170,642	109.9380	171,420	155,924	170,308	0	(178)	0	0	5.500	3.322	MON	715	8,576	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	898,169	105.8770	870,937	822,593	896,292	0	(727)	0	0	4.500	2.027	MON	3,085	37,017	03/29/2012	03/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	886,383	103.7100	886,841	855,118	886,027	0	(356)	0	0	3.500	2.807	MON	2,494	22,447	03/03/2017	01/15/2042
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	55,216	100.1860	54,091	53,991	55,167	0	(49)	0	0	2.500	1.905	MON	112	675	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,185	100.5600	9,772	9,717	10,055	0	(31)	0	0	2.500	1.559	MON	20	243	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	634,595	101.1500	625,238	618,131	633,327	0	(295)	0	0	3.000	2.639	MON	1,545	18,544	11/01/2013	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY			4,5	1	1,209,907	101.0350	1,207,292	1,194,919	1,208,733	0	(284)	0	0	3.000	2.841	MON	2,987	35,848	11/01/2013	04/15/2043
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,513	113.0340	15,062	13,325	13,488	0	(6)	0	0	6.000	0.000	MON	67	799	02/14/2005	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,604	113.0290	9,597	8,491	8,589	0	(3)	0	0	6.000	0.000	MON	42	509	03/18/2005	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,382	111.0130	11,554	10,408	10,382	0	0	0	5.500	5.653	MON	48	572	03/23/2007	04/15/2034	
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,977	112.4130	9,934	8,837	8,953	0	(4)	0	0	6.000	5.863	MON	44	530	03/23/2007	04/15/2034
36201D-WG-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	519,902	104.5920	508,049	485,745	517,664	0	(474)	0	0	4.000	2.174	MON	1,619	19,430	11/01/2013	10/15/2041
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	17,706	111.0620	19,715	17,751	17,707	0	0	0	5.500	5.651	MON	81	976	03/23/2007	05/15/2034	
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,871	113.0540	29,862	26,414	26,783	0	(20)	0	0	6.000	5.701	MON	132	1,585	03/23/2007	07/15/2032
36201P-U2-9	GNMA PASS-THRU X SINGLE FAMILY			4	1	2,308	111.8020	2,571	2,300	2,305	0	(1)	0	0	6.000	6.056	MON	12	138	11/03/2008	06/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	27,618	111.8020	30,428	27,216	27,540	0	(19)	0	0	6.000	0.000	MON	136	1,633	09/20/2004	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,642	111.8020	29,374	26,273	26,540	0	(27)	0	0	6.000	0.000	MON	131	1,576	12/16/2003	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,689	113.8120	1,893	1,663	1,685	0	(1)	0	0	6.000	5.855	MON	8	100	03/23/2007	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,567	113.0550	18,476	16,343	16,529	0	(9)	0	0	6.000	0.000	MON	82	981	03/18/2005	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,859	109.6780	29,534	26,928	26,861	0	0	0	5.500	5.647	MON	123	1,481	03/23/2007	09/15/2034	
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,002	111.2090	1,117	1,004	1,002	0	0	0	5.500	5.643	MON	5	55	03/23/2007	06/15/2033	
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	18,595	110.8840	20,672	18,643	18,597	0	0	0	5.500	5.651	MON	85	1,025	03/23/2007	01/15/2034	
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	61,756	111.8020	67,879	60,713	61,600	0	(38)	0	0	6.000	0.000	MON	304	3,643	03/18/2005	10/15/2034

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,808	109.6780	18,477	16,847	16,809	0	0	0	0	5.500	5.643	MON	77	927	03/23/2007	08/15/2033
36291B-OX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	41,717	110.6560	46,281	41,824	41,720	0	1	0	0	5.500	5.650	MON	192	2,300	03/23/2007	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	21,198	110.5160	23,487	21,252	21,199	0	0	0	0	5.500	5.648	MON	97	1,169	03/23/2007	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	21,292	110.8950	23,672	21,347	21,294	0	0	0	0	5.500	5.648	MON	98	1,174	03/23/2007	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	3,646	112.3200	4,031	3,589	3,637	0	(1)	0	0	6.000	5.860	MON	18	215	03/23/2007	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	18,936	111.8020	20,898	18,692	18,897	0	(9)	0	0	6.000	1.225	MON	93	1,122	03/23/2007	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	14,287	111.8020	15,723	14,064	14,251	0	(8)	0	0	6.000	5.861	MON	70	844	03/23/2007	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,212	111.8020	1,334	1,193	1,209	0	(1)	0	0	6.000	5.871	MON	6	72	03/23/2007	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,661	109.2790	13,547	12,397	13,650	0	(11)	0	0	5.000	3.390	MON	52	310	06/26/2017	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	23,458	112.5660	26,102	23,188	23,421	0	(7)	0	0	6.000	5.946	MON	116	1,391	08/01/2008	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	133,196	107.6870	130,307	121,006	133,278	0	82	0	0	5.000	2.134	MON	504	3,025	06/26/2017	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,211	110.9410	1,329	1,198	1,211	0	0	0	0	6.500	0.000	MON	6	78	06/01/2008	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	49,127	108.0250	48,198	44,618	49,090	0	(37)	0	0	5.000	2.142	MON	186	1,115	06/26/2017	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	989	112.8710	1,112	985	988	0	0	0	0	6.000	6.068	MON	5	59	11/03/2008	12/15/2037
362950-HL-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	473,753	107.9110	467,625	433,343	471,925	0	(378)	0	0	5.000	2.518	MON	1,806	21,667	11/01/2013	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	35,588	111.8710	39,633	35,427	35,571	0	(5)	0	0	6.000	6.058	MON	177	2,126	09/01/2008	05/15/2038
36296T-OB-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	146,855	113.7030	164,434	144,618	146,715	0	(26)	0	0	6.000	5.620	MON	723	8,677	11/19/2008	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	463,072	107.9960	492,785	456,299	462,380	0	(148)	0	0	4.500	4.362	MON	1,711	20,533	04/16/2010	10/15/2039
21H030-61-7	GNMA II JUMBO TBA 30YR TBA 03.000%				1	1,511,699	100.9060	1,513,595	1,500,000	1,511,699	0	0	0	0	0.000	(0.026)	N/A	0	0	12/11/2017	01/15/2048
21H032-61-3	GNMA II JUMBO TBA 30YR TBA 03.500%				1	517,637	103.3750	516,875	500,000	517,637	0	0	0	0	0.000	(0.115)	N/A	0	0	12/08/2017	01/15/2048
0299999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					71,084,640	XXX	70,417,985	67,950,858	71,054,269	0	(13,659)	0	0	XXX	XXX	XXX	200,699	1,825,071	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					295,334,786	XXX	291,818,186	291,410,858	295,114,104	0	(138,884)	0	0	XXX	XXX	XXX	1,388,173	6,048,196	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Y39656-AC-0	INDUSTRIAL & COML BK CHINA LTD.			C	2FE	2,299,240	105.8270	2,328,187	2,200,000	2,286,042	0	(9,167)	0	0	4.875	4.326	MS	29,792	107,250	02/17/2017	09/21/2025
Y20330-AK-8	DEVELOPMENT BANK OF KAZAKHSTAN JSC			D	3FE	1,394,100	102.8500	1,542,750	1,500,000	1,420,517	0	13,558	0	0	4.125	5.444	JD	3,609	61,875	10/06/2016	12/10/2022
Y7276L-DE-5	KAZAKHSTAN REP 144A			C	2FE	1,471,400	111.3480	1,670,220	1,500,000	1,476,703	0	2,426	0	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025
910860-BF-4	UNITED MEXICAN STS MTN BE ABU DHABI NATL ENERGY CO PJSC 144A			C	1	646,425	98.6000	640,900	650,000	646,457	0	32	0	0	4.600	4.689	JJ	13,123	14,950	06/26/2017	01/23/2046
00386S-AM-4	ABU DHABI NATL ENERGY CO PJSC 144A			C	2FE	2,507,940	101.3090	2,532,720	2,500,000	2,505,653	0	(779)	0	0	3.875	3.872	MN	14,800	96,875	09/10/2014	05/06/2024
0699999	Bonds - All Other Governments - Issuer Obligations					8,319,105	XXX	8,714,777	8,350,000	8,335,372	0	6,069	0	0	XXX	XXX	XXX	95,491	357,825	XXX	XXX
1099999	Bonds - All Other Governments - Subtotals - All Other Governments					8,319,105	XXX	8,714,777	8,350,000	8,335,372	0	6,069	0	0	XXX	XXX	XXX	95,491	357,825	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A-7D-0	CALIFORNIA ST			4	1FE	236,934	149.1860	350,587	235,000	236,674	0	(40)	0	0	7.300	7.361	AO	4,289	17,155	10/08/2009	10/01/2039

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	3 Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	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	
13063B-C9-1	CALIFORNIA ST			2	1FE	1,023,110		113,0950	1,130,950	1,000,000		1,013,242	0	(2,484)	0	5.000	4.736	MS	16,667	50,000	09/20/2013	09/01/2042
1199999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					1,260,044		XXX	1,481,537	1,235,000		1,249,916	0	(2,524)	0	XXX	XXX	XXX	20,955	67,155	XXX	XXX
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,260,044		XXX	1,481,537	1,235,000		1,249,916	0	(2,524)	0	XXX	XXX	XXX	20,955	67,155	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																						
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV			1	1FE	55,000		107,6480	55,000	55,000		55,000	0	0	0	4.263	4.308	MS	690	1,758	12/02/2016	09/15/2032
010831-CF-0	ALAMEDA CNTY CALIF JT PWRS AUT			2	1FE	1,004,680		115,8590	1,158,590	1,000,000		1,002,989	0	(425)	0	5.000	5.002	JD	4,167	50,000	09/12/2013	12/01/2031
018444-AY-5	ALLENTOWN PA NEIGHBORHOOD TMPT				3FE	1,036,050		107,7970	1,077,970	1,000,000		1,034,589	0	(1,461)	0	5.000	4.593	MN	24,306	0	06/30/2017	05/01/2042
018444-AX-7	ALLENTOWN PA NEIGHBORHOOD REV				3FE	1,093,920		111,0880	1,110,880	1,000,000		1,090,949	0	(2,971)	0	5.000	3.869	MN	24,306	0	08/17/2017	05/01/2032
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV			4	1FE	1,237,684		156,1040	1,404,936	900,000		1,221,411	0	(6,703)	0	7.834	5.077	FA	26,636	54,838	06/26/2017	02/15/2041
040506-MV-6	ARIZONA HEALTH FACS AUTH REV				2FE	575,015		108,4130	500,000	500,000		553,231	0	(16,757)	0	5.000	1.462	FA	10,417	25,000	09/12/2016	02/01/2021
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			4	1FE	245,000		147,7320	361,943	245,000		245,000	0	0	0	6.263	6.361	AO	3,836	15,344	10/28/2009	04/01/2049
072024-NJ-2	BAY AREA TOLL AUTH CALIF TOLL			4	1FE	673,468		144,2820	750,266	520,000		661,287	0	(3,682)	0	6.918	4.775	AO	8,993	30,093	06/26/2017	04/01/2040
130179-GV-0	CALIFORNIA EDL FACS AUTH REV			1	1FE	184,468		140,4540	203,658	145,000		183,634	0	(783)	0	5.000	3.541	JD	604	7,250	12/07/2016	06/01/2046
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2FE	1,629,960		108,4380	2,168,760	2,000,000		1,651,650	0	5,778	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE			4	1FE	2,162,819		136,6730	2,255,105	1,650,000		2,108,145	0	(17,638)	0	7.550	4.827	MN	15,918	100,038	06/26/2017	05/15/2040
13080S-LJ-1	CALIFORNIA STATEWIDE CMNTYS DE			2	2FE	1,076,950		114,7780	1,147,780	1,000,000		1,062,609	0	(6,929)	0	5.000	4.074	FA	20,833	50,000	11/18/2015	02/01/2030
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & REV			4	1FE	316,225		135,5890	474,562	350,000		322,569	0	965	0	6.899	7.955	JD	2,012	24,147	10/30/2008	12/01/2040
19648A-M4-4	COLORADO HEALTH FACS AUTH REV			2	2FE	1,005,460		113,6600	1,136,600	1,000,000		1,003,410	0	(526)	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043
22972P-AW-2	CUCAMONGA VY CALIF WTR DIST FI			2	1FE	1,000,000		112,1480	1,121,480	1,000,000		1,000,000	0	0	0	5.000	5.063	MS	16,667	50,000	09/10/2013	09/01/2037
235036-F8-8	DALLAS FORT WORTH TEX INTL ARP			2	1FE	940,910		106,7250	1,067,250	1,000,000		944,605	0	971	0	5.000	5.473	MN	8,333	50,000	11/14/2013	11/01/2043
3130A0-F7-0	FEDERAL HOME LOAN BANKS			1		25,604,475		105,4270	26,361,971	25,005,000		25,393,199	0	(58,726)	0	3.375	3.111	JD	53,917	843,919	03/31/2014	12/08/2023
3130A1-XJ-2	FEDERAL HOME LOAN BANKS			1		26,187,460		102,8010	26,728,364	26,000,000		26,128,841	0	(17,983)	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS			1		12,630,840		101,6570	12,198,864	12,000,000		12,458,150	0	(60,478)	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS			1		26,600,940		99,0850	26,752,869	27,000,000		26,702,793	0	37,146	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS			1		5,030,800		101,2760	5,063,795	5,000,000		5,024,782	0	(2,874)	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025
313371-4H-6	FEDERAL HOME LOAN BANKS			1		25,115,000		102,1400	25,535,000	25,000,000		25,029,777	0	(12,826)	0	3.000	2.966	MS	214,583	750,000	09/24/2010	03/18/2020
313560-08-9	FEDERAL NATL MTG ASSN			1		20,517,086		97,2520	20,422,962	21,000,000		20,601,566	0	83,289	0	1.375	1.908	AO	67,375	288,750	03/28/2017	10/07/2021
419800-JV-0	HAWAII ST DEPT BUDGET & FIN SP			2	1FE	1,046,440		118,0720	1,180,720	1,000,000		1,028,977	0	(4,418)	0	6.000	5.457	JJ	30,000	60,000	09/11/2013	07/01/2033
45204E-FC-7	ILLINOIS FIN AUTH REV			2	2FE	1,036,190		112,2820	1,122,820	1,000,000		1,033,961	0	(2,229)	0	5.000	4.593	FA	18,889	25,000	03/30/2017	02/15/2041
45506D-GW-9	INDIANA ST FIN AUTH REV			2	2FE	1,823,045		108,7830	2,175,660	2,000,000		1,829,835	0	1,783	0	5.250	5.925	JJ	52,500	105,000	11/13/2013	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV			2	2FE	933,340		109,3200	1,093,200	1,000,000		942,047	0	2,233	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035
46246S-AE-5	IOWA FIN AUTH MIDWESTERN DISAS			2	3FE	847,710		103,2330	1,032,330	1,000,000		857,458	0	2,554	0	4.750	5.936	FA	19,792	47,500	10/29/2013	08/01/2042
46246S-AK-1	IOWA FIN AUTH MIDWESTERN DISAS			2	4FE	1,910,420		101,9740	2,039,480	2,000,000		1,952,611	0	11,117	0	5.500	6.327	JD	9,167	110,000	10/29/2013	12/01/2022
472682-RN-5	JEFFERSON CNTY ALA SWR REV			2	3FE	3,163,200		122,9940	3,689,820	3,000,000		3,144,665	0	(9,133)	0	7.000	6.475	AO	52,500	210,000	02/07/2014	10/01/2051
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUC			2	2FE	2,501,750		111,9530	2,798,825	2,500,000		2,501,126	0	(170)	0	5.750	5.823	JJ	71,875	143,750	01/03/2014	07/01/2049
544435-K4-1	LOS ANGELES CALIF DEPT ARPTS A			2	1FE	995,000		106,8030	1,068,030	1,000,000		995,479	0	121	0	5.000	5.099	MN	6,389	50,000	09/10/2013	05/15/2040
544525-NZ-7	LOS ANGELES CALIF DEPT WTR			4	1FE	286,885		130,2070	325,518	250,000		282,403	0	(1,159)	0	6.008	4.953	JJ	7,510	15,020	11/01/2013	07/01/2039
544712-ZH-4	LOS ANGELES CNTY CALIF MET			4	1FE	382,974		126,1670	378,501	300,000		380,912	0	(2,062)	0	5.735	3.474	JD	1,434	8,603	06/26/2017	06/01/2039
54714F-AA-8	LOVE FIELD ARPT MODERNIZATION			2	2FE	2,938,160		108,1430	3,244,290	3,000,000		2,945,153	0	1,779	0	5.250	5.490	MN	26,250	157,500	02/19/2014	11/01/2040
57422J-AA-6	MARYLAND ST ECONOMIC DEV REV			1,2	2FE	3,220,140		111,0630	3,054,233	2,750,000		3,102,810	0	(86,635)	0	5.000	1.612	MS	34,757	137,500	08/22/2016	03/31/2024

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
592125-AM-0.	METROPOLITAN GOVT NASHVILLE			4	1FE	500,409	138.0450	641,909	465,000	496,448	0	(1,037)	0	0	6.731	6.207	JJ	15,650	31,299	11/01/2013	07/01/2043
592643-BM-1.	METROPOLITAN WASH D C ARPTS			2	1FE	1,405,050	131.4230	1,971,345	1,500,000	1,417,929	0	1,968	0	0	6.500	7.107	A0	24,375	97,500	10/29/2013	10/01/2041
59335K-AT-4.	MIAMI-DADE CNTY FLA SEAPORT			2	2FE	1,045,190	118.2050	1,182,050	1,000,000	1,028,765	0	(4,160)	0	0	6.000	5.485	A0	15,000	60,000	09/11/2013	10/01/2038
626207-YF-5.	MUNICIPAL ELEC AUTH GA			4	1FE	454,374	128.1840	461,462	360,000	453,987	0	(387)	0	0	6.637	5.158	A0	5,973	11,947	06/26/2017	04/01/2057
644614-S9-1.	NEW HAMPSHIRE HEALTH & ED			4	1FE	2,186,637	108.7330	2,386,689	2,195,000	2,187,689	0	292	0	0	5.000	5.094	JJ	54,875	109,750	02/20/2014	01/01/2034
645918-2C-6.	NEW JERSEY ECONOMIC DEV AUTH			2	2FE	2,897,130	112.8990	3,386,970	3,000,000	2,900,599	0	912	0	0	5.625	5.936	JJ	84,375	168,750	11/06/2013	01/01/2052
645918-2A-0.	NEW JERSEY ECONOMIC DEV AUTH			2	2FE	27,690	111.3470	27,837	25,000	27,177	0	(321)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034
646139-W3-5.	NEW JERSEY ST TPK AUTH TPK			4	1FE	626,805	154.3520	794,913	515,000	615,705	0	(2,718)	0	0	7.414	5.954	JJ	19,091	38,182	11/01/2013	01/01/2040
646139-X8-3.	NEW JERSEY ST TPK AUTH TPK			4	1FE	358,566	149.3930	470,588	315,000	354,395	0	(1,081)	0	0	7.102	6.213	JJ	11,186	22,371	11/01/2013	01/01/2041
64971M-ZG-0.	NEW YORK N Y CITY			4	1FE	451,086	125.5460	527,293	420,000	445,152	0	(1,525)	0	0	5.767	5.190	FA	10,092	24,221	11/01/2013	08/01/2036
64990B-Y0-0.	TRANSITIONAL			2	1FE	25,024	115.6350	28,909	25,000	25,019	0	(3)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027
64990B-YR-8.	NEW YORK ST DORM AUTH REV			2	1	14,552	115.6350	17,345	15,000	14,598	0	28	0	0	5.000	5.412	MN	125	750	05/01/2016	05/01/2028
64990B-ZE-6.	NEW YORK ST DORM AUTH REV			2	2FE	975,945	111.6330	1,088,422	975,000	975,749	0	(120)	0	0	5.000	5.046	MN	8,125	48,750	05/01/2016	05/01/2027
64990B-ZF-3.	NEW YORK ST DORM AUTH REV			2	2	785,790	111.9740	906,989	810,000	788,308	0	1,538	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028
650116-AR-7.	NEW YORK TRANSN DEV CORP SPL			2	2FE	1,083,863	109.8020	1,098,020	1,000,000	1,079,085	0	(4,778)	0	0	5.000	3.662	JJ	25,000	5,875	08/15/2017	07/01/2046
650116-BT-2.	NEW YORK TRANSN DEV CORP SPL				3FE	1,083,920	106.4850	1,064,850	1,000,000	1,064,850	(3,589)	(15,481)	0	0	5.000	2.271	FA	20,833	25,000	05/23/2017	08/01/2020
677632-PA-3.	OHIO ST UNIV GEN RCPTS			1	1FE	962,693	112.3250	1,083,936	965,000	962,726	0	1	0	0	4.800	4.893	JD	3,860	34,320	06/26/2017	06/01/2111
67766W-0G-0.	OHIO ST WTR DEV AUTH WTR			4	1FE	110,000	115.2360	126,760	110,000	110,000	0	0	0	0	4.879	4.939	JD	447	5,367	08/12/2010	12/01/2034
68607D-NL-5.	OREGON ST DEPT TRANSN HWY			4	1FE	80,854	128.7900	103,032	80,000	80,687	0	(26)	0	0	5.834	5.833	MN	596	4,667	04/01/2010	11/15/2034
71885F-DP-9.	USER			2	3FE	251,978	104.2490	260,623	250,000	251,536	4,697	(166)	0	0	5.000	4.961	JJ	6,250	12,500	03/20/2015	07/01/2045
735240-M9-1.	PHOENIX ARIZ INDL DEV AUTH ED			2	1FE	560,675	115.4080	577,040	500,000	555,662	0	(5,013)	0	0	5.000	3.576	JJ	12,500	10,833	01/12/2017	07/01/2047
744434-CW-9.	PORT PORTLAND ORE ARPT REV			1	1FE	1,242,260	127.9190	1,279,190	1,000,000	1,235,580	0	(6,680)	0	0	7.242	4.841	JJ	36,210	36,210	06/26/2017	01/01/2041
75157T-AB-5.	PUBLIC PWR GENERATION AGY NEB				1FE	1,134,890	117.5030	1,175,030	1,000,000	1,132,636	0	(2,254)	0	0	5.000	3.441	JD	9,306	0	10/18/2017	12/01/2047
759136-QP-2.	RAMPART RANGE MET DIST NO 1			4	1FE	226,225	136.2380	265,664	195,000	224,657	0	(406)	0	0	5.844	4.945	MN	1,899	11,396	11/01/2013	11/01/2050
837151-AA-7.	REGIONAL TRANSN DIST COLO			4	1FE	386,726	135.7280	475,048	350,000	385,010	0	(449)	0	0	6.454	5.828	JJ	11,295	22,589	11/01/2013	01/01/2050
838530-RG-0.	SOUTH CAROLINA ST PUB SVCS				2FE	127,510	109.6400	131,568	120,000	127,438	0	(72)	0	0	5.000	4.278	JJ	433	0	11/17/2017	01/01/2042
861398-BE-4.	STOCKTON CALIF PUB FING AUTH			2	1FE	2,307,551	120.4210	2,589,052	2,150,000	2,251,409	0	(14,731)	0	0	6.250	5.358	A0	33,594	134,375	11/15/2013	10/01/2040
86909R-BD-2.	SUSQUEHANNA AREA REGl ARPT			2	2FE	1,625,325	110.0410	1,650,615	1,500,000	1,580,385	26,919	(14,334)	0	0	5.000	3.849	JJ	37,500	75,000	09/24/2014	01/01/2027
88256H-AT-5.	TEXAS MUN GAS ACQUISITION &			2	2FE	953,930	111.5710	1,115,710	1,000,000	961,078	0	1,830	0	0	5.000	5.474	JD	2,222	50,000	10/01/2013	12/15/2031
91514A-EV-3.	SU			1	1FE	401,028	137.3630	425,825	310,000	399,360	0	(1,668)	0	0	5.000	3.470	FA	5,856	14,811	01/11/2017	08/15/2047
915217-WX-7.	UNIVERSITY TEX UNIV REV				1FE	100,000	104.2820	104,282	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,080	0	09/21/2017	09/01/2117
928104-LJ-5.	VIRGINIA SMALL BUSINESS FING			2	2FE	1,686,125	113.7430	1,871,072	1,645,000	1,668,789	0	(4,527)	0	0	6.000	5.711	JJ	49,350	98,700	10/29/2013	01/01/2037
928104-LK-2.	VIRGINIA SMALL BUSINESS FING			2	2FE	496,460	111.3730	562,434	505,000	497,042	0	154	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042
2599999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					203,585,723	XXX	212,160,775	200,570,000	202,877,073	28,027	(244,047)	0	0	XXX	XXX	XXX	1,730,770	6,699,480	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. 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																					
02R032-61-2	FHLMC GOLD TBA 30 YR TBA				1	1,027,402		102,6930	1,000,000	1,027,402	0	0	0	0	0.000	(0.090)	N/A	0	0	12/08/2017	01/15/2048
3128PD-4D-9	FHLMC PC GOLD 15 YR	4		1		54,696		102,2530	52,835	54,456	0	(240)	0	0	4.500	1.732	MON	198	1,189	06/26/2017	10/01/2020
31306Y-3N-9	FHLMC PC GOLD 15 YR	4		1		755,874		100,6000	743,208	752,261	0	(947)	0	0	2.500	2.165	MON	1,548	18,580	11/01/2013	01/01/2028
31307E-2F-4	FHLMC PC GOLD 15 YR	4		1		1,212,429		102,0850	1,169,134	1,204,107	0	(2,539)	0	0	3.000	2.218	MON	2,923	35,074	06/06/2014	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR	4		1		954,119		102,0240	939,098	947,160	0	(1,902)	0	0	3.000	2.343	MON	2,301	27,614	06/06/2014	12/01/2028
31307J-VS-9	FHLMC PC GOLD 15 YR	4		1		219,575		100,0750	215,301	219,209	0	(253)	0	0	2.500	2.068	MON	448	4,827	06/26/2017	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR	4		1		230,342		99,9720	225,632	229,954	0	(269)	0	0	2.500	2.074	MON	470	5,069	06/26/2017	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR	4		1		100,927		99,9320	98,860	100,772	0	(110)	0	0	2.500	2.086	MON	206	2,222	06/26/2017	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR	4		1		61,587		99,9260	60,339	61,490	0	(67)	0	0	2.500	2.084	MON	126	1,296	06/26/2017	12/01/2029
31307L-Q5-0	FHLMC PC GOLD 15 YR	4		1		120,090		100,0240	117,693	119,890	0	(144)	0	0	2.500	2.093	MON	245	2,648	06/26/2017	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR	4		1		324,303		99,9010	317,497	323,791	0	(352)	0	0	2.500	2.107	MON	662	7,137	06/26/2017	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR	4		1		411,396		99,9180	402,337	410,659	0	(550)	0	0	2.500	2.052	MON	839	10,067	02/18/2015	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15	4		1		58,838		100,4990	57,940	58,707	0	(82)	0	0	2.500	2.035	MON	120	1,291	06/26/2017	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20	4		1		199,598		107,6440	182,346	199,461	0	(137)	0	0	5.000	2.275	MON	760	4,559	06/26/2017	01/01/2030
3128P8-DM-0	FHLMC PC GOLD CASH 20	4		1		1,983,952		101,5150	1,969,080	1,939,702	0	(413)	0	0	3.000	2.629	MON	4,849	19,397	08/10/2017	01/01/2037
31335H-3M-3	FHLMC PC GOLD CASH 20	4		1		201,649		107,4590	184,220	200,813	0	(836)	0	0	5.000	1.067	MON	768	4,605	06/26/2017	03/01/2024
31292L-YA-7	FHLMC PC GOLD CASH 30	4		1		614,781		100,5560	631,047	615,600	0	212	0	0	3.000	3.326	MON	1,569	18,827	11/01/2013	11/01/2042
3132KE-JK-2	FHLMC PC GOLD C1 15YR	4		1		133,294		100,4860	131,248	130,614	0	(177)	0	0	2.500	2.061	MON	272	2,932	06/26/2017	09/01/2028
3132L5-AE-3	FHLMC PC GOLD C1 30YR	4		1		241,669		100,5720	243,498	242,113	0	4	0	0	3.000	3.020	MON	605	6,626	06/26/2017	04/01/2043
3132L5-VF-7	FHLMC PC GOLD C1 30YR	4		1		267,260		105,3370	265,199	251,761	0	(185)	0	0	4.000	2.765	MON	839	10,070	09/03/2015	11/01/2043
3132L7-S6-7	FHLMC PC GOLD C1 30YR	4		1		476,629		104,7270	470,661	449,418	0	1,361	0	0	4.000	2.817	MON	1,498	4,494	08/31/2017	01/01/2044
3132L8-Y7-6	FHLMC PC GOLD C1 30YR	4		1		1,118,921		102,9960	1,112,883	1,080,512	0	(70)	0	0	3.500	2.922	MON	3,151	6,303	10/03/2017	10/01/2047
3128MM-VC-4	FHLMC PC GOLD COMB 15	4		1		255,950		103,4450	252,988	244,563	0	(111)	0	0	3.500	2.354	MON	713	4,280	06/26/2017	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30	4		1		250,720		108,8690	247,680	250,730	0	10	0	0	5.000	2.513	MON	948	5,688	06/26/2017	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30	4		1		90,913		108,8570	90,045	82,719	0	46	0	0	5.000	2.582	MON	345	2,068	06/26/2017	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30	4		1		76,287		108,8650	75,543	69,391	0	30	0	0	5.000	2.519	MON	289	1,735	06/26/2017	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30	4		1		135,981		106,6820	134,026	125,631	0	11	0	0	4.500	2.771	MON	471	2,827	06/26/2017	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30	4		1		1,014,317		102,8490	1,010,378	982,390	0	(101)	0	0	3.500	2.973	MON	2,865	11,461	08/04/2017	09/01/2047
3128MJ-09-4	FHLMC PC GOLD COMB 30	4		1		1,047,201		103,1980	1,030,146	998,226	0	(905)	0	0	3.500	2.726	MON	2,911	34,938	03/20/2015	03/01/2042
3128MJ-SN-1	FHLMC PC GOLD COMB 30	4		1		322,452		100,5770	320,630	318,791	0	(13)	0	0	3.000	2.849	MON	797	4,782	06/26/2017	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30	4		1		605,047		104,5780	602,707	576,321	0	(24)	0	0	4.000	3.073	MON	1,921	0	12/01/2017	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30	4		1		890,477		104,5800	890,358	851,367	0	(269)	0	0	4.000	3.123	MON	2,838	25,541	03/06/2017	11/01/2045
3128MJ-YK-1	FHLMC PC GOLD COMB 30	4		1		2,731,365		102,8450	2,758,123	2,681,815	0	(450)	0	0	3.500	3.209	MON	7,822	70,398	03/06/2017	12/01/2045
3128MJ-Z4-5	FHLMC PC GOLD COMB 30	4		1		3,854,273		104,5780	3,822,839	3,655,504	0	9,449	0	0	4.000	2.861	MON	12,185	36,555	08/10/2017	05/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30	4		1		1,049,844		104,5830	1,045,828	1,000,000	0	(34)	0	0	4.000	3.008	MON	3,333	0	12/01/2017	03/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30	4		1		198,699		106,7080	198,699	198,389	0	(10)	0	0	4.500	4.521	MON	744	8,927	01/11/2010	01/01/2040
312939-ZJ-3	FHLMC PC GOLD COMB 30	4		1		2,777,279		106,6700	2,723,382	2,553,086	0	(3,796)	0	0	4.500	2.619	MON	9,574	114,889	08/20/2015	02/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30	4		1		617,250		106,7040	619,772	580,835	0	(559)	0	0	4.500	3.208	MON	2,178	26,138	11/01/2013	07/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30	4		1		151,323		108,9290	150,148	151,396	0	73	0	0	5.000	2.768	MON	574	3,446	06/26/2017	08/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30	4		1		1,036,613		104,9910	1,028,946	980,031	0	(924)	0	0	4.000	2.889	MON	3,267	39,201	06/02/2014	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30	4		1		1,286,793		104,9870	1,280,349	1,219,529	0	(1,072)	0	0	4.000	2.939	MON	4,065	48,781	08/06/2014	12/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30	4		1		77,874		107,6220	87,151	80,978	0	67	0	0	5.000	0.000	MON	337	4,049	03/23/2007	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30	4		1		26,192		109,2890	29,599	27,083	0	16	0	0	5.500	0.000	MON	124	1,490	09/13/2004	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30	4		1		116,812		109,2400	129,192	118,264	0	23	0	0	5.500	0.000	MON	542	6,505	05/06/2005	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30	4		1		648,140		110,8170	727,445	656,436	0	142	0	0	5.500	0.000	MON	3,009	36,104	03/23/2007	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30	4		1		179,056		108,1260	202,056	186,871	0	137	0	0	5.000	0.000	MON	779	9,344	07/07/2005	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30	4		1		283,503		110,9430	283,623	287,195	0	58	0	0	5.500	0.000	MON	1,316	15,796	03/23/2007	05/01/2035
31335A-5C-8	FHLMC PC GOLD COMB 30	4		1		1,100,735		100,4210	1,098,336	1,093,728	0	2,633	0	0	3.000	2.907	MON	2,734	2,734	10/18/2017	01/01/2047
31335A-KS-6	FHLMC PC GOLD COMB 30	4		1		1,540,018		103,7170	1,531,091	1,476,217	0	12	0	0	3.500	2.777	MON	4,306	27,987	06/26/2017	07/01/2045
31335A-WO-7	FHLMC PC GOLD COMB 30	4		1		10,875,764		100,3900	10,811,999	10,770,043	0	25,491	0	0							

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
3132J6-6Y-5	FHLMC PC GOLD PC 30YR			4	1	1,030,208		1,060,133	1,054,021	1,031,515	0	403	0	0	3.000	3.360	MON	2,635	30,704	06/26/2017	02/01/2043
3132J8-TV-2	FHLMC PC GOLD PC 30YR			4	1	569,189		573,785	570,522	569,232	0	43	0	0	3.000	3.060	MON	1,426	11,583	06/26/2017	04/01/2043
3132JB-04-8	FHLMC PC GOLD PC 30YR			4	1	456,269		457,690	443,585	455,766	0	(202)	0	0	3.500	3.061	MON	1,294	15,525	08/29/2014	07/01/2043
3132QM-YR-6	FHLMC PC GOLD PC 30YR			4	1	80,314		79,530	79,267	80,313	0	(1)	0	0	3.000	2.816	MON	198	1,189	06/26/2017	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR			4	1	1,873,253		1,875,902	1,823,949	1,873,226	0	(110)	0	0	3.500	3.058	MON	5,320	45,219	06/26/2017	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR			4	1	1,420,715		1,410,543	1,407,780	1,420,670	0	(29)	0	0	3.000	2.881	MON	3,519	27,327	06/26/2017	12/01/2045
3132WJ-FD-8	FHLMC PC GOLD PC 30YR			4	1	5,322,626		5,407,934	5,402,130	5,323,544	0	1,164	0	0	3.000	3.239	MON	13,505	154,634	06/26/2017	11/01/2046
3132WJ-US-8	FHLMC PC GOLD PC 30YR			4	1	3,937,145		3,959,307	3,950,107	3,937,308	0	307	0	0	3.000	3.073	MON	9,875	101,832	06/26/2017	12/01/2046
3132WJ-UV-1	FHLMC PC GOLD PC 30YR			4	1	940,524		943,544	917,410	940,359	0	(165)	0	0	3.500	3.116	MON	2,676	18,730	05/04/2017	12/01/2046
3132WJ-ZS-3	FHLMC PC GOLD PC 30YR			4	1	2,832,092		2,847,321	2,843,532	2,832,190	0	98	0	0	3.000	3.082	MON	7,109	78,197	01/11/2017	01/01/2047
3132WK-B4-9	FHLMC PC GOLD PC 30YR			4	1	482,356		480,250	459,182	482,277	0	(79)	0	0	4.000	3.089	MON	1,531	7,653	07/05/2017	08/01/2046
3128MB-2F-3	FHLMC PC GOLD COMB 15			4	1	229,936		225,455	214,611	222,525	0	(1,452)	0	0	5.500	3.437	MON	984	11,804	11/13/2009	10/01/2023
312936-6H-5	FHLMC PC GOLD COMB 30			4	1	469,235		494,336	451,188	468,526	0	(272)	0	0	5.000	4.115	MON	1,880	22,559	01/26/2010	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30			4	1	17,816		18,317	16,770	17,735	0	(15)	0	0	5.000	3.677	MON	70	839	07/16/2010	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30			4	1	144,153		151,698	138,609	143,943	0	(80)	0	0	5.000	4.121	MON	578	6,930	01/26/2010	11/01/2039
312942-SZ-9	FHLMC PC GOLD COMB 30			4	1	472,846		472,861	450,409	471,615	0	(363)	0	0	4.000	3.047	MON	1,501	18,016	11/01/2013	09/01/2040
31296L-CF-6	FHLMC PC GOLD COMB 30			4	1	288,275		287,258	265,585	286,317	0	(663)	0	0	5.000	3.200	MON	1,107	13,279	11/01/2013	08/01/2033
3128MM-VO-3	FHLMC PC GOLD COMB 15			4	1	891,324		891,351	892,409	897,071	0	(253)	0	0	2.500	2.407	MON	1,859	20,451	01/17/2017	02/01/2031
3128MJ-XY-1	FHLMC PC GOLD COMB 30			4	1	1,494,641		1,488,828	1,423,680	1,494,569	0	(72)	0	0	4.000	3.203	MON	4,746	0	12/01/2017	02/01/2046
3128MJ-Y6-1	FHLMC PC GOLD COMB 30			4	1	2,231,211		2,237,643	2,235,242	2,232,893	0	1,682	0	0	3.000	3.040	MON	3,923	23,001	12/18/2017	10/01/2046
312946-ZJ-8	FHLMC PC GOLD COMB 30			4	1	1,389,983		1,394,067	1,295,482	1,384,593	0	(1,333)	0	0	4.500	3.032	MON	4,858	58,297	11/01/2013	04/01/2041
3128MJ-ZC-7	FHLMC PC GOLD COMB 30 3.500			4	1	204612		3,159,710	3,073,373	3,159,386	0	(325)	0	0	3.500	3.067	MON	8,964	41,562	11/07/2017	12/01/2046
3132HN-C5-6	FHLMC PC GOLD PC 30YR			4	1	812,682		788,968	763,494	809,992	0	(707)	0	0	3.500	2.510	MON	2,227	22,417	06/26/2017	10/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR			4	1	194,690		193,004	191,946	194,679	0	(11)	0	0	3.000	2.805	MON	480	2,879	06/26/2017	01/01/2043
3132OT-W8-5	FHLMC PC GOLD PC 30YR			4	1	439,466		429,436	410,626	439,224	0	(299)	0	0	4.000	2.669	MON	1,369	16,425	10/07/2016	10/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR			4	1	92,588		91,976	91,849	92,587	0	(1)	0	0	3.000	2.910	MON	230	1,378	06/26/2017	10/01/2046
3137BY-PS-3	FHLMC REMIC SERIES K-726			4	1	392,156		360,455	0	347,767	0	(44,389)	0	0	0.883	(20,311)	MON	5,806	37,535	06/22/2017	04/25/2024
31371M-F8-5	FNMA PASS-THRU INT 15 YEAR			4	1	41,480		42,911	41,972	41,710	0	36	0	0	5.000	5.388	MON	175	2,099	03/23/2007	10/01/2020
31385X-L8-8	FNMA PASS-THRU INT 15 YEAR			4	1	518		513	513	511	0	(1)	0	0	5.500	0.000	MON	28	0	12/12/2003	06/01/2018
3138A2-0Y-8	FNMA PASS-THRU INT 15 YEAR			4	1	1,437,483		1,420,416	1,375,686	1,435,073	0	(2,410)	0	0	3.500	1.978	MON	4,012	24,075	06/26/2017	12/01/2025
3138A2-VL-0	FNMA PASS-THRU INT 15 YEAR			4	1	149,448		148,365	143,700	149,404	0	(43)	0	0	3.500	2.117	MON	419	0	12/01/2017	12/01/2025
3138A2-WU-0	FNMA PASS-THRU INT 15 YEAR			4	1	418,292		416,213	402,204	418,170	0	(122)	0	0	3.500	2.117	MON	1,173	0	12/01/2017	12/01/2025
3138A5-QL-9	FNMA PASS-THRU INT 15 YEAR			4	1	124,423		121,590	117,767	122,515	0	(499)	0	0	3.500	2.020	MON	343	4,122	11/01/2013	01/01/2026
3138A6-ZA-1	FNMA PASS-THRU INT 15 YEAR			4	1	150,754		149,661	144,956	150,711	0	(43)	0	0	3.500	2.127	MON	423	0	12/01/2017	01/01/2026
3138A6-ZR-4	FNMA PASS-THRU INT 15 YEAR			4	1	358,376		350,258	339,245	352,863	0	(1,334)	0	0	3.500	2.037	MON	989	11,874	11/01/2013	04/01/2026
3138A7-G6-9	FNMA PASS-THRU INT 15 YEAR			4	1	381,298		378,185	363,034	376,923	0	(1,096)	0	0	4.000	2.638	MON	1,210	14,521	11/01/2013	02/01/2026
3138AB-BA-6	FNMA PASS-THRU INT 15 YEAR			4	1	243,273		239,960	232,415	240,034	0	(733)	0	0	3.500	2.319	MON	678	8,135	09/08/2011	03/01/2026
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR			4	1	105,811		105,208	100,529	105,634	0	(177)	0	0	4.000	1.994	MON	335	2,011	06/26/2017	07/01/2026
3138AU-6R-3	FNMA PASS-THRU INT 15 YEAR			4	1	185,846		182,568	178,812	183,825	0	(506)	0	0	3.000	2.208	MON	447	5,364	11/01/2013	10/01/2026
3138AV-RH-0	FNMA PASS-THRU INT 15 YEAR			4	1	399,222		392,314	384,124	395,344	0	(1,047)	0	0	3.000	2.100	MON	960	11,524	11/01/2013	10/01/2026
3138E1-H6-7	FNMA PASS-THRU INT 15 YEAR			4	1	353,262		347,053	339,805	349,693	0	(944)	0	0	3.000	2.105	MON	850	10,194	11/01/2013	01/01/2027
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR			4	1	112,194		111,203	106,752	112,065	0	(129)	0	0	4.000	2.007	MON	356	2,135	06/26/2017	08/01/2026
3138MO-HS-5	FNMA PASS-THRU INT 15 YEAR			4	1	902,503		886,250	881,835	899,545	0	(1,609)	0	0	2.500	1.967	MON	1,837	22,046	02/18/2015	12/01/2027
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR			4	1	1,587,533		1,572,169	1,564,341	1,581,322	0	(1,610)	0	0	2.500	2.195	MON	3,259	39,109	11/01/2013	12/01/2027
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR			4	1	555,449		537,830	535,312	550,589	0	(1,314)	0	0	2.500	1.768	MON	1,115	13,383	03/21/2013	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR			4	1	111,211		98,326	114,771	111,965	0	203	0	0	2.000	2.583	MON	191	2,295	02/01/2014	09/01/2028
3138WC-JZ-7	FNMA PASS-THRU INT 15 YEAR			4	1	2,911,354		2,866,679	2,808,489	2,901,782	0	(5,059)	0	0	3.000	2.583	MON	7,021	74,970	06/26/2017	08/01/2029
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR			4	1	1,837,600		1,817,717	1,814,214	1,834,869	0	(1,393)	0	0	2.500	2.246	MON	3,780	45,355	12/09/2015	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR			4	1	718,266		689,535	707,706	717,469	0	(595)	0	0	2.000	1.728	MON	1,180	14,154	08/09/2016	08/01/2031
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR			4	1	562,549		552,349	561,190	562,489	0	(59)	0	0	2.000	1.932	MON	935	5,612	06/26/2017	08/01

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
31402H-YC-9	FNMA PASS-THRU INT 15 YEAR			4	1	10,445		10,669	10,481	10,446	0	0	0	0	5.000	0.000	MON	44	515	12/12/2003	12/01/2018
31402R-JB-6	FNMA PASS-THRU INT 15 YEAR			4	1	27,913		101,5610	29,132	28,685	0	88	0	0	4.500	0.000	MON	108	1,291	07/07/2005	07/01/2020
31402T-RL-1	FNMA PASS-THRU INT 15 YEAR			4	1	1,470		101,5490	1,535	1,511	0	5	0	0	4.500	5.310	MON	6	68	03/23/2007	08/01/2018
314030-2L-3	FNMA PASS-THRU INT 15 YEAR			4	1	4,863		101,8020	4,973	4,885	0	1	0	0	5.000	0.000	MON	20	244	12/12/2003	12/01/2018
31405D-XD-4	FNMA PASS-THRU INT 15 YEAR			4	1	3,562		101,0990	3,584	3,545	0	(3)	0	0	5.500	5.352	MON	16	195	03/23/2007	07/01/2019
31405R-TH-9	FNMA PASS-THRU INT 15 YEAR			4	1	5,657		101,8020	5,810	5,707	0	4	0	0	5.000	0.000	MON	24	285	12/14/2004	11/01/2019
31407J-AD-4	FNMA PASS-THRU INT 15 YEAR			4	1	460		102,9040	473	460	0	0	0	0	5.500	5.531	MON	2	25	12/14/2006	09/01/2021
31407Q-CV-6	FNMA PASS-THRU INT 15 YEAR			4	1	830		102,3010	850	831	0	0	0	0	5.500	5.528	MON	4	46	12/14/2006	02/01/2021
31409Y-EB-9	FNMA PASS-THRU INT 15 YEAR			4	1	1,035		101,2340	1,048	1,035	0	0	0	0	5.500	5.412	MON	5	57	12/14/2006	09/01/2021
3140E4-TC-1	FNMA PASS-THRU INT 15 YEAR			4	1	1,960,791		101,9100	1,905,063	1,869,367	0	(5,076)	0	0	3.000	2.068	MON	4,673	56,081	07/28/2016	02/01/2031
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR			4	1	626,397		101,9100	610,463	599,025	0	(1,424)	0	0	3.000	2.124	MON	1,498	16,340	06/26/2017	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR			4	1	618,416		101,9100	602,906	591,609	0	(1,497)	0	0	3.000	2.162	MON	1,479	17,748	12/01/2016	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR			4	1	130,066		101,9100	126,804	(300)	0	129,744	0	0	3.000	2.040	MON	311	3,733	12/01/2016	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR			4	1	84,279		101,9100	82,165	80,626	0	(178)	0	0	3.000	2.043	MON	202	2,419	12/01/2016	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR			4	1	695,486		101,9100	678,043	665,338	0	(1,530)	0	0	3.000	2.045	MON	1,663	19,960	12/01/2016	06/01/2031
3140FL-MY-1	FNMA PASS-THRU INT 15 YEAR			4	1	1,187,397		101,9100	1,178,580	1,156,496	0	(1,116)	0	0	3.000	2.515	MON	2,891	23,130	04/10/2017	06/01/2031
31410C-EP-3	FNMA PASS-THRU INT 15 YEAR			4	1	823		102,6360	845	823	0	0	0	0	5.500	5.527	MON	4	45	12/14/2006	05/01/2021
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR			4	1	39,489		105,5340	39,649	38,672	0	(166)	0	0	5.000	3.374	MON	157	1,878	09/28/2009	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR			4	1	10,952		104,1870	10,841	10,406	0	(56)	0	0	5.000	3.194	MON	43	520	09/28/2009	09/01/2024
31410N-V2-1	FNMA PASS-THRU INT 15 YEAR			4	1	961		102,6940	987	962	0	0	0	0	5.500	5.530	MON	4	53	12/14/2006	06/01/2021
31410X-PE-0	FNMA PASS-THRU INT 15 YEAR			4	1	187		100,0530	187	187	0	0	0	0	5.500	4.814	MON	1	10	12/14/2006	09/01/2021
31416W-QS-4	FNMA PASS-THRU INT 15 YEAR			4	1	108,453		103,2460	107,667	104,282	0	(33)	0	0	3.500	2.076	MON	304	0	12/01/2017	08/01/2025
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR			4	1	30,975		104,1620	30,564	29,343	0	(114)	0	0	4.000	2.540	MON	98	1,174	09/01/2011	09/01/2025
31417A-KQ-1	FNMA PASS-THRU INT 15 YEAR			4	1	541,193		102,1330	525,085	514,121	0	(1,838)	0	0	3.000	1.824	MON	1,285	15,424	08/09/2012	11/01/2026
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR			4	1	279,922		103,8770	275,517	265,235	0	(997)	0	0	4.000	2.303	MON	884	7,949	06/26/2017	10/01/2024
31417Y-HK-6	FNMA PASS-THRU INT 15 YEAR			4	1	103,718		103,1740	105,089	101,856	0	(155)	0	0	4.000	3.400	MON	340	4,074	10/30/2009	11/01/2024
31418A-EG-9	FNMA PASS-THRU INT 15 YEAR			4	1	786,978		103,3020	781,694	756,709	0	(185)	0	0	3.500	2.252	MON	2,207	0	12/01/2017	04/01/2027
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR			4	1	236,531		103,4000	233,920	226,227	0	(230)	0	0	3.500	2.522	MON	660	3,959	06/26/2017	02/01/2031
31418C-FM-1	FNMA PASS-THRU INT 15 YEAR			4	1	460,541		101,9100	454,906	446,382	0	(238)	0	0	3.000	2.351	MON	1,116	3,348	09/01/2017	01/01/2032
31418C-G7-3	FNMA PASS-THRU INT 15 YEAR			4	1	679,935		99,8930	671,704	672,423	0	(165)	0	0	2.500	2.294	MON	1,401	8,405	06/26/2017	03/01/2032
31418C-PK-4	FNMA PASS-THRU INT 15 YEAR			4	1	758,506		101,9100	751,787	737,700	0	(165)	0	0	3.000	2.495	MON	1,844	3,689	10/12/2017	09/01/2032
31418C-O6-2	FNMA PASS-THRU INT 15 YEAR			4	1	987,903		99,8930	981,480	982,530	0	1,918	0	0	2.500	2.364	MON	2,047	2,047	10/17/2017	10/01/2032
31418C-RH-9	FNMA PASS-THRU INT 15 YEAR			4	1	4,976,539		99,8930	4,934,213	4,939,492	0	(339)	0	0	2.500	2.365	MON	10,291	20,581	10/12/2017	07/01/2032
31418R-FN-6	FNMA PASS-THRU INT 15 YEAR			4	1	138,608		104,1380	142,342	136,685	0	(142)	0	0	4.000	3.557	MON	456	5,467	04/14/2010	03/01/2025
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR			4	1	481,787		105,5130	477,883	452,914	0	(1,982)	0	0	4.500	2.717	MON	1,696	20,381	06/08/2011	04/01/2025
31418W-OP-8	FNMA PASS-THRU INT 15 YEAR			4	1	272,306		104,6040	271,401	259,455	0	(860)	0	0	4.000	2.728	MON	865	10,378	08/16/2010	08/01/2025
31418X-LV-8	FNMA PASS-THRU INT 15 YEAR			4	1	835,560		103,2460	829,505	803,423	0	(273)	0	0	3.500	2.173	MON	2,343	0	12/01/2017	09/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR			4	1	80,463		104,1630	79,396	76,223	0	(263)	0	0	4.000	2.545	MON	254	3,049	10/01/2011	08/01/2025
31419A-HL-4	FNMA PASS-THRU INT 15 YEAR			4	1	282,713		105,5100	280,540	265,889	0	(1,178)	0	0	4.500	2.331	MON	997	11,965	11/01/2013	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR			4	1	1,270,620		103,2460	1,240,071	1,201,080	0	(6,002)	0	0	3.500	1.559	MON	3,503	39,108	06/26/2017	12/01/2025
31419A-TH-0	FNMA PASS-THRU INT 15 YEAR			4	1	325,557		104,1510	318,795	306,090	0	(1,374)	0	0	4.000	2.522	MON	1,020	12,244	11/01/2013	11/01/2025
31419C-LC-5	FNMA PASS-THRU INT 15 YEAR			4	1	85,390		103,2460	87,901	85,138	0	(29)	0	0	3.500	3.423	MON	248	2,980	02/01/2011	01/01/2026
31419J-TQ-1	FNMA PASS-THRU INT 15 YEAR			4	1	782,196		103,2460	776,528	752,111	0	(231)	0	0	3.500	2.107	MON	2,194	0	12/01/2017	11/01/2025
31412N-Z6-4	FNMA PASS-THRU INT 20 YR			4	1	2,128		106,6270	2,104	1,973	0	(3)	0	0	4.500	2.203	MON	7	44	06/26/2017	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	869,700		110,1760	863,122	783,403	0	603	0	0	5.500	2.653	MON	3,591	21,544	06/26/2017	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	10,647		113,1570	11,877	10,496	0	(4)	0	0	6.000	5.570	MON	52	630	03/23/2007	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1	12,263		113,1570	13,680	12,090	0	(4)	0	0	6.000	5.571	MON	60	725	03/23/2007	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR			4	1	38,987		110,7300	38,647	34,902	0	22	0	0	5.500	2.408	MON	160	960	06/26/2017	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,305		107,4360	2,572	2,394	0	2	0	0	5.000	0.000	MON	10	120	03/23/2007	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1	3,816		112,8350	4,236	3,754	0	(2)	0	0	6.000	5.495	MON	19	225	03/23/2007	10/01/2029
31375K-TQ-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,172		110,8450	1,265	1,161	0	(2)	0	0	6.500	5.518	MON	6	74	03/23/2007	02/01/2026
31383M-S5-3	FNMA PASS-THRU LNG 30 YEAR			4	1	656		110,8460	705	636	0	(1)	0	0	6.500	3.067	MON	3	41	03/23/2007	08/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	17,828		112,2870	19,415	17,722	0	(20)	0	0	6.500	5.845	MON	94	1,124	03/23/2007	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR			4	1	31,357		112,8890	34,319	30,401	0	(26)	0	0	6.500	0.000	MON	165	1,976	08/10/2004	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	13,151		113,2750	14,678	12,957	0	(5)	0	0	6.000	5.549	MON	65	777	03/23/2007	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1	7,398		113,2220	8,258	7,294	0	(3)	0	0	6.000	5.570	MON	36	438	03/23/2007	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1	29,094		113,2720	32,524	28,713	0	(11)	0								

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	7,900	113.1760	8,809	7,783	7,880	0	(3)	0	0	6.000	5.549	MON	39	467	03/23/2007	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR			4	1	73,928	106.9070	78,788	73,698	73,871	0	(12)	0	0	4.500	4.452	MON	276	3,316	01/20/2009	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR			4	1	41,744	111.4180	45,068	40,449	41,538	0	(42)	0	0	6.500	0.000	MON	219	2,629	02/08/2005	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	63,917	115.0390	71,223	61,912	63,635	0	(54)	0	0	6.500	1.126	MON	335	4,024	03/23/2007	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,212	110.8450	1,306	1,178	1,208	0	(1)	0	0	6.500	5.626	MON	6	77	03/23/2007	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	106	110.8470	200	181	185	0	0	0	0	6.500	5.609	MON	1	12	03/23/2007	03/01/2032
3138A6-YC-8	FNMA PASS-THRU LNG 30 YEAR			4	1	72,142	107.4580	69,668	64,833	72,182	0	40	0	0	5.000	2.526	MON	270	1,621	06/26/2017	05/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR			4	1	957,123	107.9290	958,684	888,253	953,847	0	(960)	0	0	4.500	2.919	MON	3,331	39,971	11/01/2013	04/01/2041
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR			4	1	254,422	107.0850	248,989	232,515	253,471	0	(293)	0	0	4.500	2.609	MON	872	10,463	10/09/2012	08/01/2041
3138EO-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	3,221,893	103.2590	3,236,067	3,133,941	3,218,064	0	(1,579)	0	0	3.500	2.997	MON	9,141	109,688	07/07/2014	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1	7,571,223	105.0250	7,407,477	7,053,059	7,580,322	0	(6,837)	0	0	4.000	2.550	MON	23,510	252,734	06/26/2017	01/01/2042
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	705,963	105.0250	705,708	671,946	704,392	0	(524)	0	0	4.000	3.060	MON	2,240	26,878	08/01/2014	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,622,482	105.0250	1,590,671	1,514,569	1,618,329	0	(1,638)	0	0	4.000	2.693	MON	5,049	60,583	01/08/2015	03/01/2042
3138EG-26-8	FNMA PASS-THRU LNG 30 YEAR			4	1	36,871	110.6150	36,522	33,017	36,893	0	22	0	0	5.500	2.456	MON	151	908	06/26/2017	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR			4	1	61,219	111.9870	59,245	52,904	61,328	0	109	0	0	6.500	1.431	MON	287	1,719	06/26/2017	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR			4	1	231,638	107.6900	230,190	213,753	231,697	0	59	0	0	4.500	2.708	MON	802	4,809	06/26/2017	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,779	110.1450	2,742	2,489	2,781	0	2	0	0	5.500	2.477	MON	11	68	06/26/2017	07/01/2038
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR			4	1	180,658	107.1820	181,900	169,712	180,110	0	(143)	0	0	4.500	3.187	MON	636	7,637	03/01/2014	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1	264,290	103.3390	268,633	259,954	263,990	0	(83)	0	0	3.500	3.243	MON	758	9,098	10/08/2013	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR			4	1	148,443	111.5050	150,304	134,795	147,642	0	(338)	0	0	5.500	2.769	MON	618	7,414	05/20/2013	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,978,677	103.3320	1,974,874	1,911,188	1,975,330	0	(1,186)	0	0	3.500	2.944	MON	5,574	66,892	06/26/2017	01/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,091,165	105.8060	1,052,852	995,078	1,084,289	0	(1,673)	0	0	4.000	2.266	MON	3,317	39,803	10/01/2012	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR			4	1	581,275	103.2500	577,821	559,634	581,248	0	(27)	0	0	3.500	2.849	MON	1,632	9,794	06/26/2017	08/01/2042
3138EK-67-4	FNMA PASS-THRU LNG 30 YEAR			4	1	765,198	103.3030	748,629	724,694	764,096	0	(692)	0	0	3.500	2.604	MON	2,114	24,168	06/26/2017	08/01/2042
3138EK-MW-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,242,706	100.6340	1,214,163	1,206,510	1,240,084	0	(730)	0	0	3.000	2.591	MON	3,016	36,195	03/21/2013	02/01/2043
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	221,137	103.2140	219,548	212,712	221,130	0	(7)	0	0	3.500	2.840	MON	620	3,722	06/26/2017	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR			4	1	330,449	112.7520	327,224	290,215	330,714	0	265	0	0	6.000	2.299	MON	1,451	8,706	06/26/2017	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	728,987	107.0650	721,345	673,746	729,044	0	(98)	0	0	4.500	2.555	MON	2,527	20,497	06/26/2017	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR			4	1	970,981	107.5550	950,816	884,029	971,551	0	570	0	0	5.000	2.865	MON	3,683	22,101	06/26/2017	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,749,159	103.3050	1,721,951	1,666,858	1,745,260	0	(1,251)	0	0	3.500	2.592	MON	4,862	58,340	01/02/2015	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR			4	1	856,425	108.6660	843,329	776,074	854,671	0	(1,319)	0	0	5.000	2.944	MON	3,234	27,326	06/26/2017	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR			4	1	268,513	104.6810	265,879	253,988	268,877	0	(172)	0	0	4.000	2.845	MON	847	10,160	11/06/2015	02/01/2045
3138EP-WP-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,086,155	100.4080	1,095,147	1,090,699	1,086,240	0	85	0	0	3.000	3.077	MON	2,727	22,139	06/26/2017	06/01/2045
3138EO-FH-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,397,464	107.2010	1,384,826	1,291,800	1,397,851	0	387	0	0	4.500	2.709	MON	4,844	29,065	06/26/2017	01/01/2042
3138EO-J8-6	FNMA PASS-THRU LNG 30 YEAR			4	1	279,040	102.7270	277,060	269,706	279,056	0	16	0	0	3.500	2.913	MON	787	4,720	06/26/2017	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR			4	1	4,179,518	107.1790	4,144,700	3,867,065	4,187,472	0	7,953	0	0	4.500	2.662	MON	14,502	120,913	06/26/2017	10/01/2045
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR			4	1	385,876	106.4760	383,035	359,739	385,944	0	68	0	0	4.500	2.959	MON	1,349	2,698	10/10/2017	10/01/2046
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR			4	1	849,668	100.2350	842,289	840,314	849,660	0	(9)	0	0	3.000	2.855	MON	2,101	12,605	06/26/2017	12/01/2046
3138LO-O6-2	FNMA PASS-THRU LNG 30 YEAR			4	1	615,614	103.3010	619,193	599,405	614,590	0	(283)	0	0	3.500	3.081	MON	1,748	20,979	11/01/2013	08/01/2042
3138MS-7H-6	FNMA PASS-THRU LNG 30 YEAR			4	1	1,143,678	100.5400	1,130,345	1,124,270	1,142,202	0	(433)	0	0	3.000	2.779	MON	2,811	33,728	11/01/2013	09/01/2042
3138MS-L8-0	FNMA PASS-THRU LNG 30 YEAR			4	1	199,616	103.2410	199,616	193,349	195,610	0	(46)	0	0	3.500	3.312	MON	564	6,767	11/01/2013	08/01/2042
3138MG-AB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	3,485,297	103.3110	3,491,014	3,379,119	3,487,426	0	(1,998)	0	0	3.500	2.951	MON	9,856	112,008	06/26/2017	09/01/2042
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR			4	1	433,554	100.5400	442,104	439,728	433,914	0	94	0	0	3.000	3.219	MON	1,099	13,192	05/05/2014	09/01/2042
3138MB-XL-5	FNMA PASS-THRU LNG 30 YEAR			4	1	3,185,113	103.2520	3,050,811	2,954,736	3,168,181	0	(4,061)	0	0	3.500	2.322	MON	8,618	103,416	10/01/2012	10/01/2042
3138MC-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,650,314	103.2620	1,609,438	1,558,599	1,645,121	0	(1,282)	0	0	3.500	2.583	MON	4,546	45,184	06/26/2017	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	638,550	100.5400	633,366	629,963	638,514	0	(36)	0	0	3.000	2.800	MON	1,575	9,449	06/26/2017	11/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,499,190	100.7160	1,500,494	1,489,833	1,498,356	0	(237)	0	0	3.000	2.929	MON	3,725	44,695	11/01/2013	12/01/2042
3138MK-30-7	FNMA PASS-THRU LNG 30 YEAR			4	1	41,008	103.3450	42,069	40,707	40,989	0	(6)	0	0	3.500	3.394	MON	119	1,425	06/26/2013	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	77,591	103.2310	79,104	76,627	77,524	0	(18)	0	0	3.500	3.313	MON	224	2,682	11/01/2013	12/01/2042
3138MO-DR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	62,880	103.2600	64,000	61,980	62,815	0	(17)	0	0	3.500	3.275	MON	181	2,169	11/01/2013	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR			4	1	161,887	96.9650	165,098	162,244	165,098	0	357	0	0	2.500	2.756	MON	344	688	09/19/2017	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1	2,374,636	100.7160	2,356,491	2,339,747	2,371,676	0	(722)	0	0	3.000	2.819	MON	5,849	70,192	11/01/2013	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,059,412	100.4990	1,083,579	1,078,196	1,060,238	0	277	0	0	3.000	3.267	MON	2,895	32,346	09/17/2014	05/01/2043
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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
3138WC-50-2	FNMA PASS-THRU LNG 30 YEAR			4	1	336,382	104.6700	333,045	318,186	336,873	0	(194)	0	0	4.000	2.753	MON	1,061	12,727	11/06/2015	10/01/2044
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR			4	1	380,981	107.5910	373,196	346,864	381,212	0	231	0	0	5.000	2.875	MON	1,445	8,672	06/26/2017	06/01/2044
3138WC-F2-4	FNMA PASS-THRU LNG 30 YEAR			4	1	989,227	103.5200	996,102	962,229	991,193	0	1,966	0	0	3.500	2.932	MON	2,807	23,856	06/26/2017	07/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR			4	1	2,071,802	104.6890	2,051,626	1,959,731	2,073,291	0	(504)	0	0	4.000	2.763	MON	6,532	62,711	06/26/2017	07/01/2044
3138WC-LM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	3,307,709	103.5200	3,331,228	3,217,949	3,314,278	0	6,569	0	0	3.500	2.934	MON	9,386	79,774	06/26/2017	08/01/2044
3138WD-B6-5	FNMA PASS-THRU LNG 30 YEAR			4	1	2,558,637	104.6800	2,541,004	2,427,405	2,557,826	0	(811)	0	0	4.000	2.854	MON	8,091	89,005	01/11/2017	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR			4	1	126,961	104.6850	124,693	119,112	127,464	0	(88)	0	0	4.000	2.523	MON	397	4,765	10/27/2015	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR			4	1	264,866	102.7270	262,749	255,774	264,895	0	29	0	0	3.500	2.833	MON	746	4,476	06/26/2017	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR			4	1	180,923	104.6490	177,629	169,738	181,635	0	(130)	0	0	4.000	2.642	MON	566	6,790	10/27/2015	07/01/2045
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,323,815	102.7270	1,327,707	1,292,463	1,323,379	0	(450)	0	0	3.500	3.092	MON	3,770	45,236	12/05/2016	03/01/2045
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	981,602	104.6560	963,789	985,443	980,915	0	(715)	0	0	4.000	2.640	MON	3,070	36,837	10/27/2015	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR			4	1	2,288,244	103.0170	2,278,311	2,211,588	2,287,714	0	(222)	0	0	3.500	2.914	MON	6,450	51,604	06/26/2017	05/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR			4	1	998,177	102.7270	988,967	962,714	998,171	0	(6)	0	0	3.500	2.874	MON	2,808	8,424	09/11/2017	06/01/2045
3138WF-B6-2	FNMA PASS-THRU LNG 30 YEAR			4	1	919,170	102.7270	922,259	897,777	918,946	0	(224)	0	0	3.500	3.101	MON	2,619	26,185	02/07/2017	07/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR			4	1	223,447	103.0160	222,151	215,647	223,460	0	12	0	0	3.500	2.885	MON	629	3,774	06/26/2017	08/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR			4	1	959,137	102.7270	952,980	927,683	958,954	0	(183)	0	0	3.500	2.927	MON	2,706	16,234	06/05/2017	09/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR			4	1	661,968	100.0510	656,230	655,897	661,966	0	(2)	0	0	3.000	2.868	MON	1,640	9,838	06/26/2017	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	308,629	102.7270	306,671	298,530	308,647	0	19	0	0	3.500	2.928	MON	871	5,224	06/26/2017	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	282,291	102.7270	280,500	273,054	282,303	0	12	0	0	3.500	2.953	MON	796	4,778	06/26/2017	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR			4	1	834,926	104.6020	815,622	779,736	834,256	0	(621)	0	0	4.000	2.727	MON	2,599	31,189	12/01/2016	03/01/2046
3138WG-V5-0	FNMA PASS-THRU LNG 30 YEAR			4	1	9,154,631	103.2910	9,118,220	8,827,729	9,177,636	0	23,006	0	0	3.500	2.821	MON	25,748	25,748	10/17/2017	04/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR			4	1	173,223	102.7270	173,356	168,754	173,158	0	(61)	0	0	3.500	3.080	MON	492	5,906	12/01/2016	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,056,045	102.7270	2,054,334	1,999,801	2,055,987	0	(59)	0	0	3.500	3.039	MON	5,833	0	12/01/2017	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,866,560	100.0510	1,896,671	1,895,707	1,866,813	0	374	0	0	3.000	3.236	MON	4,739	56,871	12/23/2016	04/01/2046
3138WG-X0-2	FNMA PASS-THRU LNG 30 YEAR			4	1	34,839	102.7270	34,105	33,200	34,815	0	(22)	0	0	3.500	2.720	MON	97	1,162	12/01/2016	04/01/2046
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR			4	1	724,379	103.0070	726,907	705,689	724,105	0	(253)	0	0	3.500	3.080	MON	2,058	24,699	12/01/2016	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR			4	1	514,063	102.7270	513,635	500,000	514,048	0	(15)	0	0	3.500	3.037	MON	1,458	0	12/01/2017	12/01/2045
3138WH-GL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	4,561,609	104.6160	4,442,398	4,246,398	4,561,718	0	(2,979)	0	0	4.000	2.659	MON	14,155	160,006	06/26/2017	06/01/2046
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	8,004,224	100.5250	7,982,038	7,940,316	8,023,166	0	18,942	0	0	3.000	2.863	MON	19,851	19,851	10/18/2017	07/01/2046
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR			4	1	560,602	102.7270	557,004	542,218	560,629	0	27	0	0	3.500	2.955	MON	1,581	9,489	06/26/2017	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR			4	1	337,523	100.0510	328,058	327,892	337,356	0	(155)	0	0	3.000	2.609	MON	820	9,837	12/01/2016	08/01/2046
3138WJ-K4-9	FNMA PASS-THRU LNG 30 YEAR			4	1	929,988	100.0510	934,513	934,038	930,016	0	27	0	0	3.000	3.075	MON	2,335	25,686	01/11/2017	11/01/2046
3138WJ-TE-8	FNMA PASS-THRU LNG 30 YEAR			4	1	3,296,636	100.5270	3,272,596	3,255,434	3,296,665	0	29	0	0	3.000	2.834	MON	8,139	32,554	08/22/2017	01/01/2047
3138WJ-T6-3	FNMA PASS-THRU LNG 30 YEAR			4	1	472,265	100.0510	473,226	472,986	473,446	0	1,181	0	0	3.000	2.999	MON	0	0	12/28/2017	01/01/2047
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR			4	1	1,049,376	104.6470	1,046,471	1,000,001	1,049,342	0	(33)	0	0	4.000	3.002	MON	3,333	0	12/01/2017	06/01/2047
3138WM-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,317,852	103.2550	3,358,672	3,252,796	3,313,747	0	(1,178)	0	0	3.500	3.185	MON	9,487	113,848	12/11/2013	05/01/2043
3138WO-AX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,949,359	100.5400	3,017,598	3,001,377	2,954,938	0	857	0	0	3.000	3.260	MON	7,503	81,137	06/26/2017	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR			4	1	286,576	102.9770	284,292	276,073	286,566	0	(10)	0	0	3.500	2.863	MON	805	4,831	06/26/2017	05/01/2043
3138WT-RW-6	FNMA PASS-THRU LNG 30 YEAR			4	1	530,564	100.5350	527,043	524,237	530,542	0	(22)	0	0	3.000	2.830	MON	1,311	7,864	06/26/2017	06/01/2043
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,098,415	103.1890	1,096,435	1,062,554	1,098,440	0	25	0	0	3.500	2.945	MON	3,099	0	12/06/2017	07/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	71,252	100.2920	70,696	70,490	71,251	0	(1)	0	0	3.000	2.840	MON	176	1,057	06/26/2017	04/01/2045
3138X3-N4-0	FNMA PASS-THRU LNG 30 YEAR			4	1	13,159	96.5740	12,956	13,415	13,160	0	1	0	0	2.500	2.778	MON	28	168	06/26/2017	08/01/2043
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR			4	1	766,375	103.5250	769,873	743,659	766,997	0	(343)	0	0	3.500	2.980	MON	2,169	24,582	06/26/2017	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR			4	1	414,473	105.6320	417,401	395,148	413,892	0	(232)	0	0	4.000	3.005	MON	1,317	15,806	03/14/2014	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR			4	1	157,607	100.5150	156,529	155,727	157,601	0	(6)	0	0	3.000	2.831	MON	389	2,336	06/26/2017	08/01/2043
3138X5-04-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,398,281	105.6250	1,396,631	1,322,252	1,395,991	0	(896)	0	0	4.000	2.842	MON	4,408	52,890	05/07/2014	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR			4	1	139,275	106.5710	137,561	129,080	139,330	0	55	0	0	4.500	2.832	MON	484	2,904	06/26/2017	10/01/2043
3138X6-S9-5	FNMA PASS-THRU LNG 30 YEAR			4	1	149,920	104.7240	147,296	140,652	150,500	0	(112)	0	0	4.000	2.513	MON	469	5,626	10/27/2015	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR			4	1	141,620	104.6920	139,099	132,865	142,174	0	(102)	0	0	4.000	2.518	MON	443	5,315	10/27/2015	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR			4	1	576,158	102.7270	567,081	552,028	575,791	0	(314)	0	0	3.500	2.692	MON	1,610	19,321	03/10/2016	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR			4	1	555,830	102.7270	555,139	541,075	557,786	0	(217)	0	0	3.500	2.919	MON	1,578	18,938	11/03/2014	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR			4	1	886,491	100.3820	877,364	874,030	886,482	0	(9)	0	0	3.000	2.790	MON	2,185	13,110	06/26/2017	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,005,057	100.3820	994,710	990,930	1,005,049	0	(8)	0	0	3.000	2.791	MON	2,477	14,864	06/26/2017	05/01/2045
3138YA-JR-6	FNMA PASS-THRU LNG 30 YEAR																				

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
3138YH-CH-1	FNMA PASS-THRU LNG 30 YEAR			4	1	1,229,161		1,237,839	1,195,852	1,231,577	0	2,416	0	0	3.500	2.988	MON	3,488	29,646	06/26/2017	02/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR			4	1	61,601		100,058	61,036	61,601	0	0	0	0	3.000	2.867	MON	153	916	06/26/2017	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1	3,062		111,713	3,372	3,019	0	(1)	0	0	6.000	5.561	MON	15	181	03/23/2007	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1	743		110,845	801	722	(1)	0	0	0	6.500	5.465	MON	4	47	03/23/2007	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR			4	1	103,989		108,792	108,211	99,466	(149)	0	0	0	5.000	4.010	MON	414	4,973	03/04/2010	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,858		110,135	3,827	3,475	(3)	0	0	0	5.500	2.678	MON	16	96	06/26/2017	08/01/2033
31401Y-DB-8	FNMA PASS-THRU LNG 30 YEAR			4	1	5,083		110,845	5,484	4,947	(1)	0	0	0	6.500	4.459	MON	27	322	03/23/2007	06/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1	2,583		112,783	2,827	2,506	(2)	0	0	0	6.500	5.705	MON	14	163	03/23/2007	05/01/2034
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR			4	1	408,805		110,971	413,100	406,046	(1,044)	0	0	0	5.500	3.206	MON	1,706	20,474	11/01/2013	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR			4	1	166,186		110,960	167,803	151,229	(439)	0	0	0	5.500	3.120	MON	693	8,318	05/20/2013	04/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR			4	1	281,656		113,679	311,804	274,284	(152)	0	0	0	6.000	5.175	MON	1,371	16,457	12/02/2008	11/01/2033
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	79,661		108,626	80,839	74,420	(79)	0	0	0	5.000	3.403	MON	310	2,839	06/26/2017	11/01/2033
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR			4	1	167,974		108,330	174,053	160,669	(208)	0	0	0	5.000	3.966	MON	669	8,033	11/04/2010	03/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	524,185		108,624	524,099	482,490	(1,237)	0	0	0	5.000	2.988	MON	2,010	24,124	11/01/2013	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR			4	1	229,699		110,870	240,039	216,505	(340)	0	0	0	5.500	4.104	MON	992	11,908	03/04/2010	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1	1,073		113,235	1,185	1,046	0	0	0	0	6.500	5.714	MON	6	68	03/23/2007	09/01/2034
31402K-7E-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,567		110,845	1,690	1,525	(1)	0	0	0	6.500	5.675	MON	8	99	03/23/2007	09/01/2033
31402N-V2-1	FNMA PASS-THRU LNG 30 YEAR			4	1	862		110,845	930	839	0	0	0	0	6.500	4.713	MON	5	55	03/23/2007	06/01/2033
31402O-6T-3	FNMA PASS-THRU LNG 30 YEAR			4	1	553,654		108,631	576,580	530,771	(535)	0	0	0	5.000	3.982	MON	2,212	26,538	06/07/2010	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR			4	1	596,749		108,626	596,728	549,341	(1,170)	0	0	0	5.000	2.938	MON	2,289	27,467	11/01/2013	06/01/2035
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR			4	1	449,761		108,337	460,340	424,915	(617)	0	0	0	5.000	3.600	MON	1,770	21,246	11/01/2013	06/01/2035
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR			4	1	2,111,455		108,627	2,149,861	1,979,115	(3,389)	0	0	0	5.000	3.362	MON	8,246	98,097	06/26/2017	07/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR			4	1	699,866		108,622	699,956	644,395	(1,398)	0	0	0	5.000	2.939	MON	2,685	32,220	11/01/2013	07/01/2035
31402Y-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1	2,858		111,066	3,090	2,782	(2)	0	0	0	6.500	5.791	MON	15	181	03/23/2007	09/01/2033
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR			4	1	326,577		110,873	328,234	296,045	(232)	0	0	0	5.500	2.779	MON	1,357	13,163	06/26/2017	04/01/2036
31403F-NA-8	FNMA PASS-THRU LNG 30 YEAR			4	1	19,383		110,845	20,911	18,865	(10)	0	0	0	6.500	5.714	MON	102	1,226	03/23/2007	11/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR			4	1	20,394		113,368	22,843	20,149	(6)	0	0	0	6.000	0.000	MON	101	1,209	12/09/2003	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR			4	1	17,752		110,904	17,700	15,960	(8)	0	0	0	5.500	2.697	MON	73	439	06/26/2017	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,516		110,845	2,714	2,449	(1)	0	0	0	6.500	5.470	MON	13	159	03/23/2007	01/01/2034
31404B-HC-9	FNMA PASS-THRU LNG 30 YEAR			4	1	3,387		110,845	3,661	3,303	0	0	0	0	6.500	0.842	MON	18	215	03/23/2007	02/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1	12,253		111,034	13,267	11,949	(6)	0	0	0	6.500	5.877	MON	65	777	03/23/2007	02/01/2034
31404E-K4-7	FNMA PASS-THRU LNG 30 YEAR			4	1	8,828		110,845	9,524	8,592	(6)	0	0	0	6.500	5.630	MON	47	559	03/23/2007	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	60,838		106,850	64,804	60,649	(9)	0	0	0	4.500	4.454	MON	227	2,729	02/01/2009	11/01/2033
31405D-CD-7	FNMA PASS-THRU LNG 30 YEAR			4	1	27,265		110,845	29,471	26,587	(17)	0	0	0	6.500	5.798	MON	144	1,728	03/23/2007	07/01/2034
31405E-7D-1	FNMA PASS-THRU LNG 30 YEAR			4	1	1,865		110,845	2,016	1,819	(1)	0	0	0	6.500	5.744	MON	10	118	03/23/2007	08/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,018		112,023	2,204	1,968	(1)	0	0	0	6.500	5.913	MON	11	128	03/23/2007	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	43,697		112,420	47,753	42,478	(24)	0	0	0	6.500	0.000	MON	230	2,761	02/08/2005	08/01/2034
31405Q-S7-4	FNMA PASS-THRU LNG 30 YEAR			4	1	25,409		110,845	27,465	24,778	(3)	0	0	0	6.500	0.000	MON	134	1,611	02/08/2005	11/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR			4	1	34,401		106,903	36,690	34,321	(4)	0	0	0	4.500	4.472	MON	129	1,544	05/06/2009	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR			4	1	11,047		106,893	12,712	11,892	18	0	0	0	4.500	0.000	MON	45	535	03/23/2007	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR			4	1	15,921		110,845	17,177	15,496	(10)	0	0	0	6.500	5.662	MON	84	1,007	03/23/2007	03/01/2035
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR			4	1	43,445		107,733	48,654	45,162	28	0	0	0	5.000	0.000	MON	188	2,258	03/23/2007	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR			4	1	2,784		108,541	2,901	2,792	2	0	0	0	5.000	0.000	MON	12	145	08/09/2005	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR			4	1	40,865		108,235	46,013	42,512	0	0	0	0	5.000	0.000	MON	177	2,126	03/23/2007	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	77,720		111,713	86,162	77,128	(13)	0	0	0	6.000	0.000	MON	386	4,628	07/07/2005	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	38,868		108,542	44,054	40,587	31	0	0	0	5.000	0.000	MON	169	2,029	08/09/2005	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	339,129		102,727	336,978	328,032	339,149	0	0	0	3.500	2.927	MON	957	5,741	06/26/2017	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,641,321		102,727	3,618,220	3,522,173	213	0	0	0	3.500	2.927	MON	10,273	61,638	06/26/2017	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR			4	1	95,695		102,727	95,088	92,564	5	0	0	0	3.500	2.928	MON	270	1,620	06/26/2017	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	175,814		100,051	174,290	174,201	(2)	0	0	0	3.000	2.879	MON	436	2,613	06/26/2017	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,632,295		100,051	1,618,145	1,617,323	(1,632,272)	0	0	0	3.000	2.879	MON	4,043	24,260	06/26/2017	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR																				

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR			4	1	4,994,151	104.6090	4,886,831	4,671,524	5,004,043	0	(3,650)	0	0	4.000	2.706	MON	15,572	186,861	04/28/2016	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR			4	1	335,995	102.7270	333,864	325,001	336,011	0	16	0	0	3.500	2.956	MON	948	5,688	06/26/2017	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR			4	1	893,623	102.7270	874,798	851,576	893,016	0	(561)	0	0	3.500	2.720	MON	2,484	29,805	12/01/2016	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR			4	1	952,857	100.0510	945,183	944,703	952,850	0	(7)	0	0	3.000	2.890	MON	2,362	14,171	06/26/2017	12/01/2046
3140F5-DA-8	FNMA PASS-THRU LNG 30 YEAR			4	1	481,498	102.7270	481,976	469,182	482,721	0	1,223	0	0	3.500	3.040	MON	1,368	9,579	04/25/2017	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR			4	1	4,668,717	100.0510	4,631,115	4,628,762	4,668,675	0	(43)	0	0	3.000	2.890	MON	11,572	69,431	06/26/2017	10/01/2046
3140FN-VM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	168,068	100.0510	168,496	168,410	168,068	0	0	0	0	3.000	3.042	MON	421	0	12/01/2017	01/01/2047
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,081,894	102.7300	3,081,894	3,000,002	3,084,531	0	(81)	0	0	3.500	3.045	MON	8,750	0	12/01/2017	07/01/2047
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	262,323	104.6050	261,487	249,975	262,314	0	(8)	0	0	4.000	3.002	MON	833	0	12/01/2017	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR			4	1	7,658,678	102.7350	7,652,901	7,449,170	7,658,480	0	(199)	0	0	3.500	3.046	MON	21,727	0	12/01/2017	08/01/2047
3140GX-BY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	430,663	100.0510	431,759	431,540	430,663	0	0	0	0	3.000	3.042	MON	1,079	0	12/01/2017	08/01/2047
3140H1-ED-8	FNMA PASS-THRU LNG 30 YEAR			4	1	6,185,541	103.4990	6,155,724	5,947,636	6,200,464	0	14,923	0	0	3.500	2.794	MON	17,347	17,347	10/12/2017	10/01/2047
3140J5-ES-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,251,771	103.4380	3,239,510	3,131,836	3,257,774	0	6,003	0	0	3.500	2.823	MON	9,135	54,807	06/26/2017	01/01/2047
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	524,619	104.5930	522,887	499,925	524,602	0	(16)	0	0	4.000	3.004	MON	1,666	0	12/01/2017	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	10,614	113.2010	11,907	10,518	10,605	0	(2)	0	0	6.000	5.741	MON	53	631	03/23/2007	06/01/2036
31410E-MM-7	FNMA PASS-THRU LNG 30 YEAR			4	1	880	111.7310	983	880	887	0	0	0	0	6.000	5.747	MON	4	53	03/23/2007	06/01/2036
31410F-SE-1	FNMA PASS-THRU LNG 30 YEAR			4	1	468,276	110.9340	519,463	468,264	468,126	0	(36)	0	0	5.500	0.000	MON	2,146	25,755	09/04/2008	11/01/2034
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	182,898	108.6250	182,100	167,641	181,682	0	(399)	0	0	5.000	2.682	MON	699	8,382	05/08/2012	10/01/2035
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR			4	1	577,496	112.7240	595,556	528,329	577,418	0	(602)	0	0	6.000	2.904	MON	2,642	31,700	11/01/2013	05/01/2038
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR			4	1	454,250	110.4190	460,647	417,180	453,929	0	(567)	0	0	5.500	3.172	MON	1,912	22,944	11/01/2013	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	12,830	110.6390	12,786	6	11,557	0	6	0	0	5.500	2.566	MON	53	318	06/26/2017	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	758	111.7130	839	751	757	0	0	0	0	6.000	5.750	MON	4	45	03/23/2007	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR			4	1	5,187	113.0340	5,811	5,140	5,183	0	(1)	0	0	6.000	5.745	MON	26	308	03/23/2007	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR			4	1	4,131	113.1520	4,632	4,094	4,128	0	(1)	0	0	6.000	5.743	MON	20	246	03/23/2007	09/01/2036
31410X-HT-6	FNMA PASS-THRU LNG 30 YEAR			4	1	8,227	111.7130	9,108	8,153	8,218	0	(2)	0	0	6.000	5.728	MON	41	489	03/23/2007	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	18,980	111.7130	21,011	18,808	18,964	0	(3)	0	0	6.000	5.748	MON	94	1,128	03/23/2007	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,086	112.4770	1,239	1,102	1,086	0	0	0	0	6.000	6.510	MON	6	66	06/08/2007	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR			4	1	380	109.7720	423	385	380	0	0	0	0	5.500	0.000	MON	2	21	03/23/2007	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR			4	1	8,243	110.6030	9,295	8,404	8,252	0	2	0	0	5.500	0.000	MON	39	462	12/08/2006	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR			4	1	703	112.8630	804	713	703	0	0	0	0	6.000	6.475	MON	4	43	06/08/2007	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR			4	1	15,984	112.3220	17,903	15,939	15,979	0	(1)	0	0	6.000	5.972	MON	80	956	11/03/2008	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,019	109.8700	1,028	936	1,018	0	(1)	0	0	5.500	3.178	MON	4	51	11/01/2013	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR			4	1	12,375	109.4590	12,408	11,336	12,328	0	(13)	0	0	5.500	3.237	MON	52	623	10/01/2011	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,304	109.5210	1,287	1,175	1,305	0	1	0	0	5.500	2.633	MON	5	32	06/26/2017	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	56,039	110.4630	55,433	50,182	56,070	0	31	0	0	5.500	2.407	MON	230	1,380	06/26/2017	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	293,945	112.2760	329,825	293,762	293,886	0	(17)	0	0	6.000	6.031	MON	1,469	17,626	10/31/2008	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1	26,654	109.8510	26,223	23,871	26,671	0	17	0	0	5.500	2.462	MON	109	656	06/26/2017	12/01/2037
31414A-PM-8	FNMA PASS-THRU LNG 30 YEAR			4	1	8,692	110.8450	9,504	8,574	8,683	0	(1)	0	0	6.500	5.370	MON	46	557	11/03/2008	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR			4	1	184,042	110.1590	186,195	169,023	183,610	0	(207)	0	0	5.500	3.240	MON	775	9,296	11/01/2013	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	7,260	110.3990	7,181	6,505	7,264	0	4	0	0	5.500	2.458	MON	30	179	06/26/2017	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,323	109.7150	2,296	2,093	2,325	0	2	0	0	5.500	2.637	MON	10	58	06/26/2017	12/01/2037
31414K-GM-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,506	109.6530	2,461	2,244	2,507	0	2	0	0	5.500	2.476	MON	10	62	06/26/2017	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR			4	1	14,247	110.1320	13,998	12,710	14,257	0	10	0	0	5.500	2.363	MON	58	350	06/26/2017	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	131,326	109.9800	132,646	120,609	131,050	0	(157)	0	0	5.500	3.217	MON	553	6,633	11/01/2013	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR			4	1	69,117	110.4150	69,904	63,310	68,786	0	(94)	0	0	5.500	3.174	MON	290	3,482	10/01/2011	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR			4	1	8,690	110.0420	8,782	7,981	8,678	0	(10)	0	0	5.500	3.218	MON	37	439	11/01/2013	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	644,466	110.4740	653,011	591,100	642,994	0	(579)	0	0	5.500	3.189	MON	2,709	30,225	06/26/2017	06/01/2038
31415L-OY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	95,206	109.4920	93,400	85,303	95,277	0	70	0	0	5.500	2.521	MON	391	2,346	06/26/2017	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	419,348	110.6440	422,402	381,767	417,859	0	(541)	0	0	5.500	3.023	MON	1,750	20,997	04/10/2012	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR			4	1	745,322	111.8830	780,473	697,581	743,592	0	(567)	0	0	6.000	4.191	MON	3,488	41,855	05/10/2010	09/01/2038
31415W-Z8-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,965	110.8450	2,149	1,938	1,963	0	0	0	0	6.500	6.119	MON	11	126	11/03/2008	10/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	364,522	108.6260	362,231	333,465	364,046	0	(270)	0	0	5.000	2.513	MON	1,389	11,480	06/26/2017	07/01/2035
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR			4	1	699,008	107.8860	746,663	692,087	698,429	0	(140)	0	0	4.500	4.313	MON	2,595	31,144	03/02/2010	07/01/2039
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR			4	1	30,849	110.1600	30,791	27,951	30,781	0	(8)	0	0	5.500	2.871	MON	128	1,167	06/26/2017	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR			4	1	600,915	108.1270	617,889	571,449	599,325	0	(443)	0	0	4.500	3.430	MON	2,143	25,715	08/11/2010	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30																				

ANNUAL STATEMENT FOR THE YEAR 2017 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			16	Interest			Dates		
		3	4	5			8	9			12	13	14		15	17	18	19	20	21
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation	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
31416Y-3S-5.	FNMA PASS-THRU LNG 30 YEAR		4	1	997,048	105.0050	1,004,268	956,401	994,936	0	(625)	0	0	4.000	3.195	MON	3,188	38,256	08/08/2013	09/01/2041
31416Y-RN-0.	FNMA PASS-THRU LNG 30 YEAR		4	1	156,675	107.2120	161,174	150,332	156,394	0	(87)	0	0	4.500	3.620	MON	564	6,765	06/22/2011	06/01/2041
31417B-FU-6.	FNMA PASS-THRU LNG 30 YEAR		4	1	713,874	103.2570	702,439	680,285	712,402	0	(608)	0	0	3.500	2.716	MON	1,984	23,810	05/01/2015	03/01/2042
31417D-AQ-6.	FNMA PASS-THRU LNG 30 YEAR		4	1	316,458	100.5400	322,152	320,421	316,669	0	58	0	0	3.000	3.193	MON	801	9,613	11/01/2013	09/01/2042
31417E-S4-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	816,117	100.5400	857,578	852,968	818,176	0	592	0	0	3.000	3.664	MON	2,132	25,589	12/20/2013	01/01/2043
31417E-TX-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	190,531	100.6340	188,928	187,737	190,531	0	0	0	0	3.000	2.785	MON	469	2,816	06/26/2017	02/01/2043
31417G-6A-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	1,192,403	103.3000	1,217,265	1,178,381	1,192,088	0	(92)	0	0	3.500	3.317	MON	3,437	36,946	06/26/2017	07/01/2043
31417G-H5-8.	FNMA PASS-THRU LNG 30 YEAR		4	1	171,420	100.6340	165,038	163,997	170,856	0	(136)	0	0	3.000	2.398	MON	410	4,679	06/26/2017	05/01/2043
31417G-LV-6.	FNMA PASS-THRU LNG 30 YEAR		4	1	215,737	100.6320	213,852	212,508	215,737	0	0	0	0	3.000	2.781	MON	531	3,188	06/26/2017	05/01/2043
31417G-OP-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	542,877	100.5300	543,042	540,179	542,848	0	(28)	0	0	3.000	2.936	MON	1,350	6,752	07/06/2017	05/01/2043
31417K-SE-8.	FNMA PASS-THRU LNG 30 YEAR		4	1	265,407	105.0550	284,876	271,169	265,723	0	81	0	0	4.000	4.458	MON	904	10,847	04/30/2010	08/01/2039
31417L-M3-6.	FNMA PASS-THRU LNG 30 YEAR		4	1	614,917	106.5270	630,714	592,067	613,055	0	(488)	0	0	4.500	3.677	MON	2,220	26,643	07/02/2010	07/01/2039
31417V-QF-3.	FNMA PASS-THRU LNG 30 YEAR		4	1	16,662	107.9240	16,330	15,131	16,669	0	8	0	0	5.000	2.657	MON	63	378	06/26/2017	01/01/2040
31417Y-7B-7.	FNMA PASS-THRU LNG 30 YEAR		4	1	76,991	103.2590	77,987	75,526	76,882	0	(27)	0	0	3.500	3.164	MON	220	2,643	11/01/2013	10/01/2041
31417Y-ZA-8.	FNMA PASS-THRU LNG 30 YEAR		4	1	1,128,462	107.9750	1,145,267	1,060,678	1,125,224	0	(853)	0	0	5.000	3.600	MON	4,419	53,034	05/13/2011	05/01/2041
31418A-3Q-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	74,843	100.4940	74,339	73,973	74,840	0	(3)	0	0	3.000	2.837	MON	185	1,110	06/26/2017	12/01/2043
31418A-X6-0.	FNMA PASS-THRU LNG 30 YEAR		4	1	1,095,259	102.9650	1,086,646	1,055,353	1,094,943	0	(315)	0	0	3.500	2.882	MON	3,078	18,469	06/05/2017	10/01/2043
31418B-W9-3.	FNMA PASS-THRU LNG 30 YEAR		4	1	223,648	102.7270	222,263	216,363	223,661	0	13	0	0	3.500	2.930	MON	631	3,786	06/26/2017	12/01/2045
31418B-WF-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	45,573	102.7270	44,855	43,664	45,538	0	(25)	0	0	3.500	2.777	MON	127	1,528	03/10/2016	11/01/2045
31418B-XZ-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	334,024	102.7270	331,905	323,094	334,044	0	20	0	0	3.500	2.928	MON	942	5,654	06/26/2017	01/01/2046
31418B-Z6-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	127,244	100.0510	126,141	126,076	127,242	0	(2)	0	0	3.000	2.879	MON	315	1,891	06/26/2017	02/01/2046
31418C-CT-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	950,968	96.5600	934,898	968,202	952,094	0	1,125	0	0	2.500	2.733	MON	2,017	15,940	07/31/2017	10/01/2046
31418C-FD-1.	FNMA PASS-THRU LNG 30 YEAR		4	1	9,300,475	100.0510	9,135,056	9,130,413	9,298,229	0	(2,079)	0	0	3.000	2.755	MON	22,826	202,941	06/26/2017	01/01/2047
31418C-R7-1.	FNMA PASS-THRU LNG 30 YEAR		4	1	399,188	100.0510	400,204	400,000	399,188	0	0	0	0	3.000	3.042	MON	1,000	0	12/01/2017	12/01/2047
31418C-R8-9.	FNMA PASS-THRU LNG 30 YEAR		4	1	566,321	102.7350	565,894	550,829	566,307	0	(14)	0	0	3.500	3.048	MON	1,607	0	12/01/2017	12/01/2047
31418N-B9-0.	FNMA PASS-THRU LNG 30 YEAR		4	1	374,007	110.4270	378,321	342,597	372,836	0	(323)	0	0	5.500	3.183	MON	1,570	17,520	06/26/2017	09/01/2038
31418R-P7-0.	FNMA PASS-THRU LNG 30 YEAR		4	1	17,257	107.6970	16,907	15,698	17,265	0	8	0	0	5.000	2.710	MON	65	392	06/26/2017	04/01/2040
31419A-E4-5.	FNMA PASS-THRU LNG 30 YEAR		4	1	378,705	110.2730	374,382	339,503	379,329	0	(561)	0	0	5.500	2.519	MON	1,556	18,673	10/27/2014	07/01/2040
31419E-6N-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	758,459	105.0550	755,676	719,314	756,467	0	(646)	0	0	4.000	2.962	MON	2,398	28,773	11/01/2013	03/01/2041
31419E-EJ-4.	FNMA PASS-THRU LNG 30 YEAR		4	1	596,406	107.9180	597,495	553,655	593,917	0	(612)	0	0	4.500	2.932	MON	2,076	24,914	11/01/2013	01/01/2041
31419F-FW-1.	FNMA PASS-THRU LNG 30 YEAR		4	1	1,037,986	105.0710	1,078,379	1,026,329	1,037,293	0	(235)	0	0	4.000	3.805	MON	3,421	41,053	11/01/2013	11/01/2040
3138EH-3A-8.	FNMA PASS-THRU MEGA MULTI 7 REPERF MOD		4	1	659,701	101.1670	650,615	643,109	658,272	0	(1,429)	0	0	2.759	1.513	MON	1,479	9,020	06/26/2017	04/01/2022
3140FX-C7-5.	40 FNMA PASS-THRU SHRT 10 YEAR		4	1	1,389,018	102.4930	1,392,316	1,358,453	1,389,236	0	218	0	0	3.500	3.166	MON	3,962	7,924	10/25/2017	05/01/2056
31417Y-3Z-8.	FNMA PASS-THRU SHRT 10 YEAR		4	1	100,165	103.2460	99,439	96,312	100,089	0	(75)	0	0	3.500	1.017	MON	281	0	12/01/2017	08/01/2021
31417Y-R2-5.	FNMA PASS-THRU SHRT 10 YEAR		4	1	53,745	103.2460	53,356	51,678	53,688	0	(57)	0	0	3.500	0.292	MON	151	0	12/01/2017	08/01/2020
31418A-4S-4.	FNMA PASS-THRU SHRT 10 YEAR		4	1	509,132	103.2460	505,443	489,550	508,921	0	(211)	0	0	3.500	1.819	MON	1,428	0	12/01/2017	01/01/2024
31418C-HS-6.	FNMA PASS-THRU SHRT 10 YEAR		4	1	152,858	103.4100	151,991	146,979	152,821	0	(36)	0	0	3.500	2.245	MON	429	0	12/01/2017	03/01/2027
31416X-LL-2.	FNMA PASS-THRU INT 15 YEAR		4	1	112,553	103.2460	111,738	108,224	112,521	0	(32)	0	0	3.500	2.127	MON	316	0	12/01/2017	01/01/2026
3138WJ-EX-2.	FNMA PASS-THRU INT 20 YEAR		4	1	938,702	101.5910	911,485	897,206	939,176	0	(1,325)	0	0	3.000	2.214	MON	2,243	26,916	10/19/2016	11/01/2036
31417B-P3-5.	FNMA PASS-THRU LNG 30 YEAR		4	1	997,994	103.2420	1,013,715	981,885	996,950	0	(303)	0	0	3.500	3.248	MON	2,864	34,366	11/15/2013	04/01/2042
31418C-M6-6.	FNMA PASS-THRU LNG 30 YEAR		4	1	262,349	104.6630	261,657	250,000	262,341	0	(8)	0	0	4.000	3.002	MON	833	0	12/01/2017	07/01/2047
01F040-61-0.	TBA FNMA SF 4.00 30 YRS JAN				1,569,297	104.5740	1,568,609	1,500,000	1,569,297	0	0	0	0	0.000	(0.150)	N/A	0	0	12/18/2017	01/15/2048
01F032-61-7.	TBA FNMA SINGLE FAMILY				513,418	102.6720	513,360	500,000	513,418	0	0	0	0	3.500	3.410	MON	0	0	12/18/2017	01/15/2048
01F030-62-9.	2/13 TBA FNMA SINGLE FAMILY 30YR 3				998,320	99.8690	998,691	1,000,000	998,320	0	0	0	0	0.000	0.006	N/A	0	0	12/29/2017	02/15/2048
2699999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities				341,192,242	XXX	339,918,174	329,611,932	341,017,986	0	(63,719)	0	0	XXX	XXX	XXX	962,374	7,587,079	XXX	XXX
3199999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions				544,777,965	XXX	552,078,949	530,181,932	543,895,059	28,027	(307,766)	0	0	XXX	XXX	XXX	2,693,144	14,286,559	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2017 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
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
225433-AH-4	CREDIT SUISSE GRP FDG GUERNSEY		C	2FE	898,923		103,1540	875,000	893,995	0	(3,673)	0	0	3.800	3.325	MS	9,790	33,250	08/25/2016	09/15/2022
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C	2FE	499,720		103,1290	500,000	499,775	0	37	0	0	3.800	3.846	JD	1,108	19,000	06/30/2016	06/09/2023
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		C	4	2FE	656,806	104,3530	655,285	627,952	651,085	0	0	0	5.125	4.020	MN	2,771	24,137	06/26/2017	11/30/2024
458652-AA-2	INTERCORP PERU LTD 144A		C	1	2FE	1,193,910	105,1250	1,261,500	1,200,000	1,195,320	0	0	0	5.875	6.031	FA	27,221	70,500	04/08/2015	02/12/2025
90131H-BK-0	21ST CENTY FOX AMER INC SR GLBL DE			1	2FE	61,975	130,9640	111,320	85,000	64,559	0	0	0	6.150	0.000	MS	1,743	5,228	03/23/2007	03/01/2037
90131H-BD-6	21ST CENTY FOX AMER INC SR GLBL NT				2FE	187,407	131,4370	308,878	235,000	195,400	0	0	0	6.550	0.000	MS	4,532	15,393	03/23/2007	03/15/2033
00003H-AB-9	A & E TELEVISION NETWORKS LLC				1	3,000,000	102,1060	3,063,160	3,000,000	3,000,000	0	0	0	3.630	3.603	FA	39,023	106,900	06/06/2012	06/22/2022
002824-BD-1	ABBOTT LABS			1,2	2FE	2,076,574	101,1580	2,099,022	2,075,000	2,076,699	0	0	0	2.900	2.898	MN	5,182	56,590	06/26/2017	11/30/2021
00287Y-AP-4	ABBVIE INC				2FE	1,275,241	101,5450	1,259,157	1,240,000	1,271,900	0	0	0	3.200	2.630	MN	6,062	19,840	06/22/2017	11/06/2022
00287Y-AQ-2	ABBVIE INC			1,2	2FE	344,396	102,8080	354,686	345,000	344,536	0	0	0	3.600	3.654	MN	1,622	12,420	05/05/2015	05/14/2025
00287Y-AR-0	ABBVIE INC			1,2	2FE	665,669	109,8340	719,414	655,000	665,778	0	0	0	4.500	4.415	MN	3,848	25,425	10/03/2017	05/14/2035
00287Y-AW-9	ABBVIE INC			1,2	2FE	527,475	108,7000	570,675	525,000	527,496	0	0	0	4.450	4.471	MN	3,050	20,915	06/26/2017	05/14/2046
00287Y-AX-7	ABBVIE INC			1,2	2FE	704,089	99,7810	698,466	700,000	703,747	0	0	0	2.850	2.758	MN	2,605	9,975	06/26/2017	05/14/2023
00287Y-AY-5	ABBVIE INC			1,2	2FE	338,701	99,7040	338,995	340,000	338,887	0	0	0	3.200	3.271	MN	1,420	10,880	05/09/2016	05/14/2026
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC			1,2	4FE	351,250	100,2500	350,875	350,000	350,625	3,060	0	0	5.125	5.106	JJ	8,969	17,938	08/05/2015	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC			1	4FE	673,512	101,5000	669,900	660,000	669,878	3,694	0	0	5.625	5.300	FA	14,025	14,625	12/13/2017	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE COMPANY INC ACRISURE LLC / ACRISURE FIN			1,2	4FE	275,969	104,0000	286,000	275,000	275,703	0	0	0	6.500	6.533	MS	5,958	17,875	02/04/2016	03/01/2024
00489L-AA-1	144A			5FE	300,000		96,3760	289,128	300,000	289,128	(10,872)	0	0	7.000	7.123	MN	2,567	0	11/03/2017	11/15/2025
00766T-AB-6	AECOM			1,2	3FE	166,000	104,2500	166,800	160,000	163,309	0	0	0	5.750	5.009	AO	1,942	9,200	05/29/2015	10/15/2022
00774C-AB-3	AECOM SR GLBL			1,2	3FE	450,000	101,8650	458,393	450,000	450,000	0	0	0	5.125	5.191	MS	6,791	13,069	02/15/2017	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE			1	3FE	711,250	108,3200	758,240	700,000	709,450	0	0	0	5.875	5.716	AO	8,682	41,125	05/20/2016	10/15/2024
00115A-AF-6	AEP TRANSMISSION CO			1,2	1FE	472,117	105,9130	503,089	475,000	472,173	0	0	0	4.000	4.076	JD	1,583	19,528	11/16/2016	12/01/2046
00130H-BU-8	AES CORP			1	3FE	1,597,062	104,0000	1,638,000	1,575,000	1,592,743	0	0	0	5.500	5.355	MS	25,506	86,625	01/09/2017	03/15/2024
00130H-BY-0	AES CORP				3FE	320,000	105,0000	336,000	320,000	320,000	0	0	0	5.125	5.191	MS	5,603	0	08/14/2017	09/01/2027
001110-AA-2	AES HAWAII INC			5		724,924	91,2500	791,958	867,899	777,555	(3,407)	0	0	6.870	0.000	MJSD	15,072	59,625	12/31/2012	06/30/2022
008117-AP-8	AETNA INC			1	2FE	428,793	99,0320	440,691	445,000	434,796	0	0	0	2.750	3.289	MN	1,564	12,238	09/23/2014	11/15/2022
00817Y-AG-3	AETNA INC NEW			1	2FE	249,809	137,1480	274,296	200,000	244,823	0	0	0	6.750	5.029	JD	600	13,500	11/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC NEW			1,2	2FE	749,073	107,0990	728,270	680,000	747,052	0	0	0	4.500	3.901	MN	3,910	27,450	06/26/2017	05/15/2042
00138C-AC-2	AIG GLOBAL FUNDING			1FE		1,030,573	99,9490	1,029,474	1,030,000	1,030,599	0	0	0	2.700	2.703	JD	1,236	24,705	06/26/2017	12/15/2021
00912X-AN-4	AIR LEASE CORP			2FE		1,277,088	104,9350	1,259,221	1,200,000	1,274,808	0	0	0	4.250	3.200	MS	15,017	0	10/12/2017	09/15/2024
001546-AU-4	AK STL CORP			1,2	4FE	275,000	101,7500	279,813	275,000	275,000	0	0	0	7.000	7.123	MS	5,668	9,197	03/16/2017	03/15/2027
001546-AV-2	AK STL CORP				4FE	335,000	99,0000	331,650	335,000	331,650	(3,350)	0	0	5.375	6.477	AO	4,509	3,915	08/02/2017	10/15/2025
013093-AB-5	ALBERTSONS COS LLC/SAFEMAY			4FE		1,475,000	94,7500	1,397,563	1,475,000	1,397,563	(77,436)	0	0	6.625	6.735	JD	4,343	97,719	05/25/2016	06/15/2024
LX1645-96-4	ALBERTSONS LLC 2017-1 B4 TL			3FE		412,899	97,9200	415,210	424,030	412,899	0	0	0	4.055	4.993	MON	334	13,046	02/11/2016	06/25/2021
015271-AD-1	ALEXANDRIA REAL ESTATE EO INC			1,2	2FE	250,323	103,3480	258,371	250,000	250,244	0	0	0	3.900	3.917	JD	433	9,750	02/02/2016	06/15/2023
018490-AN-2	ALLERGAN INC			2FE		2,016,008	101,8850	1,986,752	1,950,000	2,005,794	0	0	0	3.375	2.292	MS	19,378	32,906	06/26/2017	09/15/2020
018581-AE-8	ALLIANCE DATA SYSTEMS CORP 144A			1	1FE	910,688	100,7450	856,333	850,000	861,669	3,860	0	0	6.375	5.799	AO	13,547	54,187	02/25/2013	04/01/2020
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A			1,2	3	533,531	100,7500	528,938	525,000	528,938	23,904	0	0	5.375	5.080	FA	11,758	28,219	05/11/2015	08/01/2022
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A			1,2	3	475,000	102,5000	486,875	475,000	475,000	0	0	0	5.875	5.961	MN	4,651	28,216	10/24/2016	11/01/2021
01879N-AA-3	ALLIANCE RES OP PART LP 144A			3FE		350,000	106,2500	371,875	350,000	350,000	0	0	0	7.500	7.641	MN	4,375	13,635	04/07/2017	05/01/2025
020002-BC-4	ALLSTATE CORP			1,2	1FE	111,463	109,1080	120,019	110,000	111,452	0	0	0	4.200	4.167	JD	205	4,164	06/26/2017	12/15/2046
02005N-AW-0	ALLY FINL INC			3FE		298,125	101,2600	303,780	300,000	299,083	0	0	0	3.750	3.959	MN	1,344	11,250	11/16/2015	11/18/2019
02005N-BA-7	ALLY FINL INC			3FE		610,188	105,0000	630,000	600,000	609,270	0	0	0	4.625	4.422	MS	7,015	27,750	02/22/2017	03/30/2025
02005N-BC-3	ALLY FINL INC			3FE		656,250	104,0000	650,000	625,000	650,000	(4,298)	0	0	4.625	3.493	MN	3,372	14,453	09/07/2017	05/19/2022
02005N-BF-6	ALLY FINL INC			2	3FE	600,056	109,0000	621,300	570,000	597,618	0	0	0	5.750	5.055	MN	3,733	32,775	02/22/2017	11/20/2025
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%			3FE		598,138	110,7500	586,975	530,000	586,975	(3,412)	0	0	7.500	3.104	MS	11,704	19,875	08/30/2017	09/15/2020
02153L-AA-2	ALTERRA FIN LLC			1	2FE	375,899	108,5530	359,309	331,000	350,326	0	0	0	6.250	4.026	MS	5,229	20,688	11/01/2013	09/30/2020

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
02155F-AC-9	ALTIME US FINANCE I CORP 144A				3FE	708,125		713,125	700,000	704,688	370	(682)	0	0	5.500	5.418	MN	4,919	38,500	09/29/2016	05/15/2026
LX1608-96-2	AMAYA HOLDINGS B.V. INITIAL TERM B.				4FE	1,580,846		1,588,751	1,580,846	1,580,846	0	0	0	0	4.500	4.615	FA	30,234	0	03/02/2017	08/01/2021
023135-BD-7	AMAZON COM INC 144A				1FE	299,253		318,330	300,000	299,262	0	9	0	0	3.875	3.931	FA	4,166	0	08/15/2017	08/22/2037
023135-BG-0	AMAZON COM INC 144A				1FE	266,002		285,595	265,000	265,995	0	(7)	0	0	4.050	4.069	FA	3,846	0	08/16/2017	08/22/2047
023135-BK-1	AMAZON COM INC 144A				1FE	500,869		550,901	505,000	500,884	0	15	0	0	4.250	4.339	FA	7,691	0	08/15/2017	08/22/2057
00165C-AB-0	AMC ENTMT HLDGS INC				4FE	303,788		310,275	315,000	304,032	0	244	0	0	5.875	6.499	MN	2,365	9,253	10/20/2017	11/15/2026
00165A-AH-1	AMC ENTMT INC				4FE	252,238		257,075	260,000	252,434	0	196	0	0	5.750	6.343	JD	664	7,475	10/23/2017	06/15/2025
00164V-AD-5	AMC NETWORKS INC	1,2			3FE	654,875		658,125	650,000	653,875	1,427	(802)	0	0	5.000	4.902	AO	8,125	32,500	09/29/2016	04/01/2024
00164V-AE-3	AMC NETWORKS INC				3FE	600,000		594,750	600,000	594,750	(5,250)	0	0	0	4.750	4.806	FA	12,113	0	07/19/2017	08/01/2025
00164V-AC-7	AMC NETWORKS INC SR NT				3FE	149,169		148,081	145,000	148,081	(363)	(725)	0	0	4.750	2.734	JD	306	3,444	09/13/2017	12/15/2022
02406P-AL-4	AMERICAN AXLE & MFG INC	1,2			4FE	748,250		726,250	700,000	721,879	9,893	(9,854)	0	0	6.625	5.378	AO	9,790	56,313	06/18/2015	10/15/2022
02406P-AP-5	AMERICAN AXLE & MFG INC 144A	1,2			4FE	155,000		163,138	155,000	155,000	0	0	0	0	6.250	6.348	AO	2,422	5,059	03/09/2017	04/01/2025
02406P-AS-9	AMERICAN AXLE & MFG INC 144A	1,2			4FE	150,000		158,813	150,000	150,000	0	0	0	0	6.500	6.606	AO	2,438	5,092	03/09/2017	04/01/2027
024747-AC-1	AMERICAN BLDRS & CONTRACTORS 144A				4FE	459,380		453,805	446,000	453,805	(133)	(2,166)	0	0	5.625	5.095	AO	5,296	25,088	05/20/2015	04/15/2021
024747-AD-9	AMERICAN BLDRS & CONTRACTORS 144A	1,2			4FE	279,375		289,438	275,000	278,277	259	(732)	0	0	5.750	5.488	JD	703	15,813	06/24/2016	12/15/2023
026874-CY-1	AMERICAN INTL GROUP INC				2FE	1,545,701		1,532,074	1,450,000	1,539,342	0	(6,358)	0	0	4.125	3.038	FA	22,596	29,906	08/01/2017	02/15/2024
026874-DA-2	AMERICAN INTL GROUP INC				2FE	104,367		113,096	105,000	104,404	0	11	0	0	4.500	4.588	JJ	2,166	4,725	07/09/2014	07/16/2044
026874-DG-9	AMERICAN INTL GROUP INC	1,2			2FE	1,085,057		1,075,493	1,055,000	1,078,532	(6,525)	0	0	0	3.300	2.560	MS	11,605	34,815	02/07/2017	03/01/2021
026874-DH-7	AMERICAN INTL GROUP INC	1,2			2FE	482,317		482,209	465,000	479,990	0	(1,602)	0	0	3.900	3.465	AO	4,534	18,135	07/14/2016	04/01/2026
026870-DG-0	AMERICAN INTL GROUP INC MTN				2FE	195,580		220,275	220,000	219,822	0	4,034	0	0	5.850	7.950	JJ	5,899	12,870	05/11/2010	01/16/2018
03027X-AB-6	AMERICAN TOWER CORP NEW	1			2FE	257,405		255,625	250,000	256,774	0	(631)	0	0	3.500	2.944	JJ	3,670	4,375	06/26/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP NEW				2FE	1,554,728		1,533,514	1,400,000	1,550,153	0	(4,575)	0	0	5.000	3.089	FA	26,444	0	10/17/2017	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP NEW	1,2			2FE	275,127		273,412	260,000	273,248	0	(1,192)	0	0	4.400	3.683	FA	4,322	9,790	06/26/2017	02/15/2026
03040H-AD-4	AMERICAN WATER CAPITAL CORP				1	1,705,455		1,740,000	1,740,000	1,735,686	0	4,189	0	0	5.620	0.000	JD	2,716	114,939	01/01/2007	12/21/2018
03040W-AR-6	AMERICAN WTR CAP CORP				1FE	383,818		397,271	385,000	383,827	0	9	0	0	3.750	3.803	MS	5,655	0	08/07/2017	09/01/2047
030981-AJ-3	AMERIGAS PARTNERS L P	1,2			3FE	1,025,750		1,055,750	1,025,000	1,025,883	(80)	0	0	0	5.875	5.948	FA	21,913	60,019	07/05/2016	08/20/2026
030981-AK-0	AMERIGAS PARTNERS L P	1,2			3FE	695,850		701,950	695,000	695,809	(41)	0	0	0	5.500	5.555	MN	4,353	30,502	07/20/2017	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P	1,2			3FE	353,500		353,500	350,000	350,000	0	0	0	0	5.750	5.833	MN	2,292	15,485	02/06/2017	05/20/2027
031162-BM-1	AMGEN INC	1			2FE	289,370		297,878	285,000	287,286	0	(544)	0	0	3.875	3.686	MN	1,411	11,044	11/01/2013	11/15/2021
031162-BN-9	AMGEN INC	1			2FE	293,148		300,237	290,000	291,720	0	(358)	0	0	3.625	3.508	MN	1,343	10,513	11/01/2013	05/15/2022
031162-BP-4	AMGEN INC	1			2FE	795,108		805,504	685,000	790,906	0	(1,514)	0	0	5.375	4.410	MN	4,705	29,159	10/26/2017	05/15/2043
031162-BZ-2	AMGEN INC	1,2			2FE	15,780		16,321	15,000	15,772	0	(8)	0	0	4.400	4.124	MN	110	330	06/26/2017	05/01/2045
031162-CD-0	AMGEN INC				2FE	91,788		94,776	85,000	91,763	0	(25)	0	0	4.563	4.141	JD	172	1,939	10/12/2017	06/15/2048
031162-CF-5	AMGEN INC	1,2			2FE	1,947,896		2,092,723	1,871,000	1,947,101	0	(694)	0	0	4.663	4.483	JD	3,678	70,924	06/26/2017	06/15/2051
031162-CG-3	AMGEN INC	1,2			2FE	639,302		623,896	640,000	639,489	0	135	0	0	1.850	1.862	FA	4,341	11,840	08/10/2016	08/19/2021
03232P-AD-0	AMSURG CORP				4FE	19,190		18,478	19,000	18,492	0	14	0	0	5.625	6.412	JJ	493	0	11/09/2017	07/15/2022
032511-AY-3	ANADARKO PETE CORP	1			3FE	102,951		128,605	105,000	103,224	0	47	0	0	6.450	6.718	MS	1,994	6,773	01/14/2011	09/15/2036
032511-BN-6	ANADARKO PETE CORP	1,2			2FE	619,750		610,359	544,000	611,852	0	(6,541)	0	0	5.550	3.760	MS	8,890	26,751	06/26/2017	03/15/2026
032654-AK-1	ANALOG DEVICES INC	1,2			2FE	338,707		356,551	300,000	338,071	0	(572)	0	0	5.300	4.545	JD	707	13,913	06/26/2017	12/15/2045
032654-AN-5	ANALOG DEVICES INC	1,2			2FE	423,267		419,971	415,000	423,101	0	(166)	0	0	3.500	3.266	JD	1,049	7,263	10/17/2017	12/05/2026
032654-AP-0	ANALOG DEVICES INC	1,2			2FE	199,430		186,082	185,000	186,077	0	(7)	0	0	4.500	4.505	JD	601	7,313	06/26/2017	12/05/2036
LX1553-66-3	ANCESTRY.COM TERM LOAN				4FE	410,939		414,681	413,004	410,939	0	0	0	0	4.398	4.636	JAJO	3,986	26,111	10/14/2016	10/14/2023
03350W-AC-3	ANDEAVOR LOG LP & TESORO LOG F				2FE	1,126,787		1,129,613	1,120,000	1,126,772	0	(16)	0	0	4.250	4.217	JD	4,363	0	12/21/2017	12/01/2027
034863-AB-6	ANGLO AMERICAN CAPITAL PLC 144A				2FE	310,063		298,192	275,000	299,627	0	(10,435)	0	0	9.375	2.199	AO	5,944	12,891	06/14/2017	04/08/2019
035242-AM-8	ANHEUSER BUSCH INBEV FIN INC	1,2			2FE	1,267,538		1,375,323	1,230,000	1,265,223	0	(1,355)	0	0	4.700	4.520	FA	24,088	57,810	03/28/2016	02/01/2036
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC	1,2			2FE	952,506		996,731	860,000	951,467	0	(964)	0	0	4.900	4.302	FA	17,558	27,808	06/26/2017	02/01/2046
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC	1,2			2FE	1,289,074		1,253,853	1,215,000	1,280,819	0	(6,659)	0	0	3.650	2.895	FA	18,478	37,504	06/26/2017	02/01/2026
03524B-AE-6	ANHEUSER-BUSCH INBEV S A				1FE	2,351,414		2,320,975	2,230,000	2,347,575	0	(3,839)	0	0	3.700	2.772	FA	34,379	0	10/17/2017	02/01/2024
035287-AE-1	ANIXTER INC	1			3FE	800,000		842,000	800,000	800,000	0	0	0	0	5.125	5.191	AO	10,250	41,000	09/18/2014	10/01/2021
035287-AG-6	ANIXTER INC	1			3FE	250,000		269,138	250,000	250,000	0	0	0	0	5.500	5.576	MS	4,583	13,750	08/04/2015	03/01/2023
036752-AB-9	ANTHEM INC																				

ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
036752-AD-5	ANTHEM INC.				2FE	278,878		106,324	265,000	278,870	0	(8)	0	0	4.375	4.110	JD	1,288	0	12/19/2017	12/01/2047
037411-AZ-8	APACHE CORP			1	2FE	744,742		100,755	725,000	740,785	0	(3,425)	0	0	3.250	2.727	AO	4,974	23,563	11/04/2016	04/15/2022
037411-BC-8	APACHE CORP			1,2	2FE	285,348		96,877	300,000	285,412	0	64	0	0	4.250	4.624	JJ	5,879	0	10/12/2017	01/15/2044
037833-AS-9	APPLE INC.				1FE	890,529		103,702	850,000	887,125	0	(3,404)	0	0	3.450	2.715	MN	4,480	26,306	06/26/2017	05/06/2024
037833-AT-7	APPLE INC.			1	1FE	422,184		114,227	400,000	420,810	0	(431)	0	0	4.450	4.167	MN	2,719	17,800	08/28/2014	05/06/2044
037833-BX-7	APPLE INC.			1,2	1FE	125,712		117,104	110,000	125,549	0	(162)	0	0	4.650	3.854	FA	1,819	2,558	06/26/2017	02/23/2046
037833-CH-1	APPLE INC.			1,2	1FE	132,436		111,123	130,000	132,406	0	(30)	0	0	4.250	4.184	FA	2,179	2,763	06/26/2017	02/09/2047
037833-CJ-7	APPLE INC.				1FE	1,665,739		102,437	1,625,000	1,663,485	0	(2,254)	0	0	3.350	3.073	FA	21,473	27,219	05/18/2017	02/09/2027
037833-DD-9	APPLE INC.				1FE	427,545		102,480	430,000	427,559	0	14	0	0	3.750	3.818	MS	4,882	0	09/05/2017	09/12/2047
037833-DG-2	APPLE INC.				1FE	461,037		102,850	470,000	461,060	0	23	0	0	3.750	3.895	MN	2,350	0	11/09/2017	11/13/2047
037833-DJ-6	APPLE INC.				1FE	2,203,148		99,368	2,205,000	2,203,238	0	91	0	0	2.000	2.039	MN	5,880	0	11/06/2017	11/13/2020
038222-AH-8	APPLIED MATLS INC.			1,2	1FE	76,385		101,096	75,000	76,167	0	(218)	0	0	2.625	2.033	AO	492	984	06/26/2017	10/01/2020
038222-AM-7	APPLIED MATLS INC.			1,2	1FE	377,171		112,179	370,000	377,064	0	(107)	0	0	4.350	4.285	AO	4,024	8,092	06/26/2017	04/01/2047
038336-CH-8	APTAR GROUP INC.				2	1,000,000		102,276	1,000,000	1,000,000	0	0	0	0	3.250	3.276	MS	10,472	33,000	09/01/2012	09/05/2022
038336-D*1	APTAR GROUP INC.				2	2,000,000		102,951	2,000,000	2,000,000	0	0	0	0	3.400	3.429	MS	21,911	69,000	09/01/2012	09/05/2024
03836W-DG-9	AQUA AMERICA INC.				1	3,000,000		103,373	3,000,000	3,000,000	0	0	0	0	3.570	3.602	JD	5,058	107,100	06/01/2012	06/14/2027
03836W-DH-7	AQUA AMERICA, INC.				1	1,000,000		103,114	1,000,000	1,000,000	0	0	0	0	3.590	3.622	MN	4,089	35,900	05/08/2015	05/20/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC.				2FE	166,368		104,112	160,000	166,347	0	(21)	0	0	4.011	3.509	JD	285	0	06/26/2017	12/15/2026
03939C-AB-9	ARCH CAPITAL FINANCE LLC.			1,2	2FE	90,000		116,229	90,000	90,000	0	0	0	0	5.031	5.094	JD	201	4,616	11/29/2016	12/15/2046
03939C-AA-7	ARCH CAPITAL GROUP INC.				1	210,000		116,642	210,000	210,000	0	0	0	0	5.144	5.210	MN	1,800	10,802	12/10/2013	11/01/2043
04021L-AA-8	ARGOS MERGER SUB INC 144A				5FE	2,144,312		1,263,210	2,132,000	1,263,210	(878,194)	(1,624)	0	0	7.125	7.134	MS	44,728	151,905	01/13/2017	03/15/2023
040555-CN-2	ARIZONA PUB SVC CO				1FE	90,505		112,834	80,000	89,799	0	(245)	0	0	4.500	3.763	AO	900	3,600	01/07/2015	04/01/2042
042735-BF-6	ARROW ELECTRS INC.				2FE	404,371		99,700	405,000	404,401	0	31	0	0	3.875	3.931	JJ	8,675	0	06/26/2017	11/12/2028
042735-BG-4	ARROW ELECTRS INC.				2FE	566,506		97,988	570,000	566,649	0	143	0	0	3.250	3.377	MS	5,815	0	09/05/2017	09/08/2024
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC.			1,2	4FE	1,598,344		104,120	1,525,000	1,578,191	22,524	(8,896)	0	0	6.000	5.260	JD	4,067	91,500	03/01/2017	12/15/2024
04624V-AA-7	ASSURED PARTNERS INC 144A				5FE	315,425		99,500	315,000	313,425	(1,575)	0	0	0	7.000	7.123	FA	9,126	0	07/28/2017	06/15/2025
LX1677-92-6	ASURION TL B4				4FE	218,626		100,453	218,626	218,626	0	0	0	0	3.000	3.077	FMAN	1,057	2,263	07/31/2017	08/04/2022
00209T-AB-1	AT&T BROADBAND CORP				1FE	505,283		130,658	489,967	493,598	0	(11,684)	0	0	9.455	2.534	MN	4,531	17,728	06/26/2017	11/15/2022
00206R-CG-5	AT&T INC.			2	2FE	100,745		98,908	100,000	100,722	0	(14)	0	0	4.800	4.808	JD	213	4,800	05/03/2016	06/15/2044
00206R-CM-2	AT&T INC.			1,2	2FE	221,777		100,178	215,382	220,225	0	(1,131)	0	0	3.000	2.420	JD	3,243	3,225	08/15/2016	06/30/2022
00206R-CO-3	AT&T INC.			1,2	2FE	573,572		97,805	595,000	573,906	0	319	0	0	4.750	5.052	MN	3,611	26,125	06/26/2017	05/15/2046
00206R-DB-5	AT&T INC.				1	2,577,163		103,349	2,563,043	2,550,260	0	(15,443)	0	0	3.800	3.102	MS	27,748	94,240	03/28/2016	03/15/2022
00206R-DK-5	AT&T INC.			1,2	2FE	191,985		94,118	196,000	192,057	0	55	0	0	4.550	4.728	MS	2,774	8,968	09/09/2016	03/09/2049
00206R-DR-0	AT&T INC.				2FE	833,900		105,762	825,000	833,788	0	(112)	0	0	5.250	5.234	MS	14,438	24,303	06/26/2017	03/01/2037
00206R-DS-8	AT&T INC.			1,2	2FE	300,133		106,877	290,000	300,038	0	(95)	0	0	5.450	5.288	MS	5,266	8,868	06/26/2017	03/01/2047
00206R-EL-2	AT&T INC.				2FE	1,706,358		100,513	1,708,728	1,706,150	0	(208)	0	0	3.400	3.365	FA	23,120	0	10/03/2017	08/14/2024
00206R-EN-8	AT&T INC.				2FE	144,742		101,260	145,000	144,745	0	3	0	0	4.900	4.974	FA	2,842	0	07/27/2017	08/14/2037
00206R-EP-3	AT&T INC.				2FE	1,077,613		101,246	1,093,461	1,077,626	0	12	0	0	5.150	5.231	FA	22,248	0	07/27/2017	02/14/2050
00206R-EQ-1	AT&T INC.				2FE	438,970		100,328	441,444	438,973	0	3	0	0	5.300	5.385	FA	9,328	0	07/27/2017	08/14/2058
04650N-AB-0	AT&T INC.				1	68,955		105,529	68,000	68,932	0	(20)	0	0	5.350	5.325	MS	1,213	3,504	06/26/2017	09/01/2040
00206R-ER-9	AT&T INC 144A				2FE	986,428		100,331	986,258	986,418	0	(10)	0	0	4.100	4.124	FA	3,365	0	11/30/2017	02/15/2028
00206R-ES-7	AT&T INC 144A				2FE	246,007		99,721	245,000	246,002	0	(5)	0	0	4.300	4.301	FA	878	0	12/05/2017	02/15/2030
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED			1	2FE	2,293,894		102,386	2,250,000	2,291,787	0	(2,554)	0	0	3.950	3.683	JJ	40,981	51,844	06/26/2017	01/15/2025
049560-AM-7	ATMOS ENERGY CORP.				1FE	466,736		109,201	450,000	466,534	0	(201)	0	0	4.125	3.938	AO	3,919	9,281	06/09/2017	10/15/2044
00697#-AB-2	AUSGRID FINANCE PTY LTD				2FE	3,000,000		100,070	3,000,000	3,000,000	0	0	0	0	3.600	3.632	AO	34,500	7,500	09/06/2017	10/01/2029
00832*-AB-2	AUSTRALIA PACIFIC AIRPORTS				1	2,000,000		105,742	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,323	89,400	09/01/2011	09/15/2021
052769-AE-6	AUTODESK INC.				2FE	1,031,603		98,093	1,035,000	1,031,793	0	190	0	0	3.500	3.570	JD	1,610	18,817	10/17/2017	06/15/2027
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE				1FE	1,429,246		99,617	1,435,000	1,429,316	0	71	0	0	3.200	3.273	JJ	5,868	0	11/08/2017	01/15/2028
05367A-AJ-2	AVIATION CAP GROUP CORP 144A				2FE	2,083,340		99,918	2,078,292	2,083,240	0	(100)	0	0	2.875	2.853	JJ	26,744	0	11/16/2017	01/20/2022
053773-AV-9	AVIS BUDGET CAR RENT.				3FE	457,875		102,500	450,000	456,209	15,088	(1,004)	0	0	5.500	5.264	AO	6,188	24,750	10/14/2016	04/01/2023
053773-BA-4	AVIS BUDGET CAR RENT LLC AVIS			1,2	3FE	24,938		99,000	25,000	24,750	1,432	5	0	0	5.250	5.352	MS	386	1,313	03/26/2015	03/15/2025
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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
05723K-AC-4	BAKER HUGHES A GE CO LLC 144A				1FE	580,000		101,7070	580,000	580,000	0	0	0	0	4.080	4.122	JD	1,315	0	12/06/2017	12/15/2047
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1FE	277,432		102,5140	280,000	278,434	0	254	0	0	3.350	3.493	JJ	4,690	9,380	11/01/2013	07/01/2023
059165-EG-1	BALTIMORE GAS & ELEC CO				1FE	1,209,830		94,4360	1,280,000	1,210,067	0	236	0	0	2.400	3.152	FA	11,605	0	12/19/2017	08/15/2026
06051G-EU-9	BANK AMER CORP				1FE	545,952		102,3000	555,000	549,723	0	939	0	0	3.300	3.540	JJ	8,649	14,520	03/17/2017	01/11/2023
06051G-FB-0	BANK AMER CORP				1FE	329,759		106,3560	330,000	329,843	0	22	0	0	4.125	4.177	JJ	6,012	13,613	01/15/2014	01/22/2024
06051G-FC-0	BANK AMER CORP				1FE	807,556		120,7980	785,000	806,212	0	(410)	0	0	5.000	4.877	JJ	17,444	39,250	07/10/2014	01/21/2044
06051G-FL-8	BANK AMER CORP				2FE	1,626,710		105,3830	1,550,000	1,625,288	0	(1,421)	0	0	4.250	3.634	AO	12,626	0	10/20/2017	10/22/2026
06051G-FP-9	BANK AMER CORP				2FE	478,584		103,4120	480,000	478,913	0	126	0	0	3.950	4.026	AO	3,687	18,960	04/16/2015	04/21/2025
06051G-FU-8	BANK AMER CORP				2FE	3,982,096		106,7400	3,790,000	3,971,845	0	(9,195)	0	0	4.450	3.802	MS	55,281	81,658	10/17/2017	03/03/2026
06051G-GB-9	BANK AMER CORP			1,2	1FE	234,674		99,5420	235,000	234,722	0	48	0	0	2.151	2.206	MN	730	4,194	06/26/2017	11/09/2020
06051G-G6-8	BANK AMER CORP			1,2	1FE	360,000		112,6960	360,000	360,000	0	0	0	0	4.443	4.492	JJ	7,153	7,997	01/17/2017	01/20/2048
06051G-GM-5	BANK AMER CORP				1FE	253,124		108,4530	250,000	253,069	0	(55)	0	0	4.244	4.197	AO	1,975	5,305	06/26/2017	04/24/2038
06051G-GP-8	BANK AMER CORP				1FE	1,445,000		99,8250	1,445,000	1,445,000	0	0	0	0	2.369	2.383	JJ	15,214	0	07/18/2017	07/21/2021
06051G-GR-4	BANK AMER CORP				1FE	110,000		101,6450	110,000	110,000	0	0	0	0	3.593	3.625	JJ	1,757	0	07/18/2017	07/21/2028
06051G-GV-5	BANK AMER CORP 144A				1FE	560,076		100,2570	561,000	560,081	0	4	0	0	3.004	3.057	JD	515	0	12/20/2017	12/20/2023
060505-DR-2	BANK OF AMERICA CORPORATION			2	3FE	156,191		100,3400	391,326	156,114	0	(78)	0	0	8.000	0.000	JJ	13,173	31,200	01/24/2008	12/29/2099
067690-AA-8	BARNABAS HEALTH SYSTEM			4	1FE	850,455		101,5020	913,522	861,223	0	2,767	0	0	4.000	4.588	JJ	18,000	27,000	06/26/2017	07/01/2028
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC			1	2FE	171,147		125,5770	140,000	170,804	0	(343)	0	0	5.750	4.366	MN	1,342	4,025	06/26/2017	05/01/2043
LX1561-96-3	BASS PRO GROUP LLC TERM LOAN				4FE	1,071,465		99,6250	1,082,288	1,071,465	0	0	0	0	6.148	6.596	FMAN	8,686	66,860	11/15/2016	11/15/2023
07177M-AB-9	BAXALTA INC				2FE	1,580,732		103,3580	1,555,535	1,505,000	0	(2,472)	0	0	4.000	3.266	JD	1,338	30,100	09/22/2017	06/23/2025
07177M-AN-3	BAXALTA INC			1,2	2FE	339,500		116,5430	305,000	339,303	0	(190)	0	0	5.250	4.603	JD	356	10,894	10/17/2017	06/23/2045
05583P-AA-6	BCD ACQUISITION INC 144A			1,2	4FE	1,050,000		110,0000	1,155,000	1,050,000	0	0	0	0	9.625	9.857	MS	29,757	106,958	08/17/2016	09/15/2023
075887-BF-5	BECTON DICKINSON & CO			1	2FE	132,000		102,4200	135,194	132,000	0	0	0	0	3.734	3.769	JD	219	4,929	12/04/2014	12/15/2024
075887-B6-3	BECTON DICKINSON & CO			1	2FE	616,269		109,3500	656,098	616,108	0	(161)	0	0	4.685	4.566	JD	1,249	21,083	06/26/2017	12/15/2044
075887-BV-0	BECTON DICKINSON & CO				2FE	2,597,650		100,2790	2,602,250	2,597,469	0	(181)	0	0	3.363	3.374	JD	6,060	43,635	06/26/2017	06/06/2024
084423-AQ-5	BERKLEY W R CORP			1	2FE	301,917		107,6260	295,971	275,000	0	(3,252)	0	0	7.375	6.098	MS	5,972	20,281	03/16/2010	09/15/2019
084423-AR-3	BERKLEY W R CORP			1	2FE	545,883		106,8460	539,571	505,000	0	(5,994)	0	0	5.375	4.072	MS	7,992	27,144	11/01/2013	09/15/2020
084670-BK-3	BERKSHIRE HATHAWAY INC DEL			1	1FE	118,589		115,2380	121,000	118,226	0	(314)	0	0	4.500	3.758	FA	1,838	4,725	11/04/2016	02/11/2043
084670-BR-8	BERKSHIRE HATHAWAY INC DEL			1,2	1FE	393,867		100,6540	387,516	391,855	0	(1,266)	0	0	2.750	2.387	MS	3,117	10,588	05/25/2016	03/15/2023
085790-AY-9	BERRY PLASTICS CORP			1,2	4FE	370,875		104,0000	395,200	372,967	0	1,057	0	0	5.125	5.594	JJ	8,980	16,292	02/16/2016	07/15/2023
085790-BA-0	BERRY PLASTICS CORP				4FE	263,750		104,7500	261,875	250,000	0	(1,395)	0	0	6.000	2.956	AO	3,167	0	12/07/2017	10/15/2022
088888-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2FE	1,000,000		103,1410	1,000,000	1,000,000	0	0	0	0	4.610	4.690	MJSD	11,653	36,496	12/16/2016	12/31/2026
08949L-AA-8	BIG RIV STL LLC/ BRS FIN CORP			144A	4FE	420,000		105,7500	444,150	420,000	0	0	0	0	7.250	7.381	MS	10,827	0	08/15/2017	09/01/2025
09062X-AC-7	BIODEN INC			1	2FE	537,693		101,3620	527,083	520,000	0	(4,136)	0	0	2.900	1.982	MS	4,440	13,340	06/26/2017	09/15/2020
09256B-AG-2	BLACKSTONE HLDGS FIN L L C			144A	1FE	696,770		115,6400	722,753	625,000	0	(1,256)	0	0	5.000	4.333	JD	1,389	27,625	06/26/2017	06/15/2044
093645-AH-2	BLOCK COMMUNICATIONS INC 144A			1,2	3FE	625,000		104,7500	654,688	625,000	0	0	0	0	6.875	6.993	FA	16,233	21,365	02/09/2017	02/15/2025
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A			1,2	4FE	639,063		104,2500	651,563	625,000	0	(2,915)	0	0	6.125	5.620	MN	4,891	38,281	03/02/2017	11/15/2022
103304-BM-2	BOYD GAMING CORP				4FE	300,000		107,7500	323,250	300,000	0	0	0	0	6.375	6.477	AO	4,781	19,125	03/22/2016	04/01/2026
10524P-AB-6	BRAND ENERGY & INFRASTRUCTURE			144A	5FE	325,000		105,0000	341,250	325,000	0	0	0	0	8.500	8.681	JJ	14,580	0	06/16/2017	07/15/2025
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE				4FE	891,470		100,3250	903,402	891,470	0	0	0	0	5.250	5.586	JD	2,364	25,022	06/16/2017	06/14/2024
10922N-AA-1	BRIGHTHOUSE FINL INC 144A				2FE	419,704		98,3470	413,057	420,000	0	13	0	0	3.700	3.743	JD	389	7,770	06/26/2017	06/22/2027
109641-AH-3	BRINKER INTL INC 144A				2FE	94,525		101,0000	95,950	94,541	0	16	0	0	5.000	5.150	AO	1,188	2,375	09/19/2017	10/01/2024
109696-AA-2	BRINKS CO 144A				3FE	655,000		98,0000	641,900	641,900	0	(13,100)	0	0	4.625	4.678	AO	5,975	0	10/05/2017	10/15/2027
01629#-AN-7	BRISBANE AIRPORT CORP PTY LTD				2	1,000,000		99,1410	991,410	1,000,000	0	0	0	0	3.820	3.856	JD	1,698	19,100	06/15/2017	06/15/2027
11134L-AG-4	BROADCOM CORP 144A			1,2	2FE	1,859,305		1,803,756	1,833,000	1,858,485	0	(820)	0	0	3.875	3.725	JJ	32,752	28,852	10/17/2017	01/15/2027
112831-AA-3	BROOKFIELD WHITE PINE HYDRO				2FE	1,000,000		99,3360	993,360	1,000,000	0	0	0	0	4.398	4.471	MJSD	11,117	9,773	07/10/2017	07/10/2032
120111-BM-0	BUILDING MATLS CORP AMER 144A			1	3FE	1,059,188		104,5300	1,097,565	1,050,000	0	(835)	0	0	5.375	5.327	MN	7,211	56,438	05/13/2015	11/15/2024
120568-AT-7	BUNGE LTD FIN CORP			1	2FE	174,995		108,3260	189,573	175,000	0	1	0	0	8.500	8.681	JD	661	14,875	06/04/2009	06/15/2019
12117#-AA-9	BUREAU VERITAS HOLDINGS, INC				1FE	1,000,000		99,7430	997,430	1,000,000	0	0	0	0	3.670	3.704	MS	12,233	0	09/01/2017	09/01/2027
12189L-AJ-0	BURLINGTON NORTHN SANTA FE CP			1,2	1FE	177,394		112,3420	155,000	176,639	0	(576)	0	0	4.400	3.557	MS	2,008	6,820	09/06/2016	03/52/2042
12189L-AS-0	BURLINGTON NORTHN SANTA FE CP																				

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
12189T-AX-2	BURLINGTON NORTHN SANTA FE CP			1	1FE	282,430		132,6930	242,000	277,976	0	(1,153)	0	0	5.200	5.029	FA	5,668	15,004	11/01/2013	08/15/2036
12429T-AD-6	BWAY HOLDING COMPANY 144A			1,2	4FE	395,000		104,0000	395,000	395,000	0	0	0	5.500	5.576	AO	4,586	13,053	03/22/2017	04/15/2024	
12429T-AE-4	BWAY HOLDING COMPANY 144A			1,2	5FE	649,200		103,2500	645,000	648,898	0	(302)	0	7.250	7.210	AO	9,872	24,940	08/10/2017	04/15/2025	
12685J-AA-3	CABLE ONE INC 144A			1,2	4FE	1,225,000		103,2500	1,264,813	1,225,000	0	0	0	5.750	5.833	JD	3,131	70,438	06/03/2015	06/15/2022	
12686C-BA-6	CABLEVISION SYS CORP				4FE	2,251,594		106,7500	2,188,375	2,050,000	(37,406)	(42,449)	0	8.000	4.507	AO	34,622	124,000	07/13/2017	04/15/2020	
12686C-BB-4	CABLEVISION SYS CORP			1	4FE	425,938		98,5000	443,250	450,500	1,798	3,295	0	5.875	7.125	MS	7,784	26,438	06/06/2016	09/15/2022	
127097-E#-6	CABOT OIL & GAS CORPORATION				2	1,000,000		99,3940	1,000,000	1,000,000	0	0	0	3.770	3.806	MS	10,786	37,700	09/18/2014	09/18/2026	
127097-E@-8	CABOT OIL & GAS CORPORATION				2	1,000,000		100,1600	1,000,000	1,000,000	0	0	0	3.670	3.704	MS	10,500	36,700	09/18/2014	09/18/2024	
128195-AP-9	CALATLANTIC GROUP INC				3FE	275,000		103,7500	285,313	275,000	0	0	0	5.000	5.063	JD	611	7,104	06/06/2017	06/15/2027	
LX1541-98-1	CALIFORNIA RESOURCES TERM LOAN				5FE	210,500		109,6250	210,500	210,500	0	0	0	11.523	10.494	MJSD	64	23,809	08/31/2016	12/31/2021	
LX1695-69-6	CALIFORNIA RESOURCES TL				4FE	343,000		99,5000	348,250	350,000	0	0	0	5.750	6.460	MJSD	0	0	11/14/2017	12/31/2022	
131347-CF-1	CALPINE CORP			1	4FE	162,525		94,5000	155,925	165,000	(3,534)	234	0	5.750	6.064	AO	2,003	9,488	05/20/2016	01/15/2025	
131347-CJ-3	CALPINE CORP			1,2	4FE	769,363		95,2500	733,425	733,425	(9,692)	67	0	5.500	5.589	FA	17,646	42,350	10/14/2016	02/01/2024	
131347-CK-0	CALPINE CORP 144A				3FE	265,000		98,0010	259,703	265,000	(5,297)	0	0	5.250	5.319	JD	1,159	0	12/04/2017	06/01/2026	
13342B-AE-5	CAMERON INTERNATIONAL CORP			1	2FE	799,641		103,9130	790,000	761,430	0	(8,585)	0	4.500	3.187	JD	2,738	32,850	11/01/2013	06/01/2021	
13342B-AJ-4	CAMERON INTERNATIONAL CORP			1	2FE	580,109		101,5380	583,843	575,000	0	(576)	0	3.600	3.511	AO	3,508	20,700	11/01/2013	04/30/2022	
140420-MV-9	CAPITAL ONE BK USA NATL ASSN				2FE	213,976		109,1950	191,091	175,000	0	(5,451)	0	8.800	5.360	JJ	7,101	15,400	09/16/2011	07/15/2019	
14040H-BP-9	CAPITAL ONE FINL CORP				2FE	524,171		99,8750	524,343	524,343	0	172	0	2.500	2.571	MN	1,786	6,563	05/09/2017	05/12/2020	
14040H-BT-1	CAPITAL ONE FINL CORP				2FE	1,969,253		99,4750	1,964,635	1,975,000	0	131	0	3.300	3.375	AO	11,044	0	10/26/2017	10/30/2024	
14042E-3Y-4	CAPITAL ONE NATL ASSN VA			2	2FE	413,830		100,5960	417,472	415,000	0	164	0	2.950	3.017	JJ	5,373	12,243	07/21/2014	07/23/2021	
14042R-BT-7	CAPITAL ONE NATL ASSN VA			2	2FE	723,876		98,0950	711,185	725,000	0	216	0	2.250	2.296	MS	4,894	16,313	09/08/2016	09/13/2021	
14042R-FH-9	CAPITAL ONE NATL ASSN VA			2	2FE	2,496,402		99,6990	2,482,503	2,490,000	0	(1,835)	0	2.350	2.268	JJ	24,544	29,258	06/20/2017	01/31/2020	
14149Y-BM-9	CARDINAL HEALTH INC				2FE	141,736		99,3850	134,169	135,000	0	(62)	0	4.368	4.117	JD	262	2,998	06/26/2017	06/15/2047	
14282L-AA-1	CARLSON TRAVEL INC 144A			1,2	4FE	325,000		90,5000	294,125	325,000	(30,875)	0	0	6.750	6.864	JD	975	21,877	12/09/2016	12/15/2023	
12505F-AD-3	CBS OUTDOOR AMERS CAP LLC			1	4FE	512,250		105,7500	526,750	500,000	0	(1,280)	0	5.625	5.329	MN	3,594	28,125	12/31/2015	02/15/2024	
124847-AC-8	CBS RADIO INC 144A			2	4FE	761,875		105,4380	764,422	725,000	0	(5,373)	0	7.250	6.296	MN	8,760	58,232	01/10/2017	11/01/2024	
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN			1	2FE	689,000		103,1690	670,597	650,000	0	(3,211)	0	3.849	2.743	AO	5,282	12,509	06/26/2017	04/15/2023	
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	500,000		103,0320	515,160	500,000	0	0	0	5.375	5.447	MN	4,479	26,875	04/13/2015	05/01/2025	
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	1,278,975		97,2500	1,254,525	1,290,000	(24,634)	184	0	5.000	5.173	FA	25,621	0	10/10/2017	02/01/2028	
1248EP-BT-9	CCO HLDGS LLC 144A			1,2	3FE	897,250		98,5000	891,425	905,000	(6,304)	479	0	5.125	5.304	MN	7,730	34,142	03/09/2017	05/01/2027	
1248EP-BP-7	CCO HLDGS LLC CAP 144A			1,2	3FE	1,050,000		104,2500	1,094,625	1,050,000	0	0	0	5.875	5.961	AO	15,422	61,688	02/04/2016	04/01/2024	
14987K-AA-1	CD&R WTRWKS MERGER SUB 144A				5FE	290,000		101,5000	294,350	290,000	0	0	0	6.125	6.219	FA	7,401	0	07/19/2017	08/15/2025	
12508E-AB-7	CDK GLOBAL INC				3FE	154,875		102,0000	153,000	153,000	(741)	(1,134)	0	3.800	2.318	AO	1,219	2,850	06/21/2017	10/15/2019	
12513G-BB-4	CDW LLC / CDW FIN CORP			1,2	3FE	1,837,838		103,3750	1,881,425	1,820,000	13,453	(3,499)	0	5.000	4.826	MS	30,333	91,000	12/16/2016	09/01/2023	
151020-AM-6	CELGENE CORP				2FE	450,171		106,6920	474,781	445,000	0	(71)	0	4.625	4.601	MN	2,630	20,581	04/21/2017	05/15/2044	
151020-AW-4	CELGENE CORP				2FE	59,840		103,8730	62,324	60,000	0	0	0	4.350	4.414	MN	377	0	10/31/2017	11/15/2047	
151020-AX-2	CELGENE CORP				2FE	1,429,199		99,1750	1,418,197	1,430,000	0	24	0	2.750	2.781	FA	5,680	0	10/31/2017	02/15/2023	
15135B-AF-8	CENTENE CORP DEL			1,2	3FE	859,031		102,7500	847,688	825,000	(2,942)	(8,402)	0	5.625	3.151	FA	17,531	23,203	07/26/2017	02/15/2021	
15135B-AH-4	CENTENE CORP DEL			1,2	3FE	1,275,000		105,7500	1,348,313	1,275,000	0	0	0	6.125	6.219	FA	29,502	78,094	01/28/2016	02/15/2024	
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A				4FE	290,000		101,8750	295,438	290,000	0	0	0	5.375	5.447	JD	1,342	0	11/15/2017	01/15/2026	
15189W-AH-3	CENTERPOINT ENERGY RES CORP SR NT			1	2FE	471,581		127,5850	554,996	435,000	0	(759)	0	5.850	5.357	JJ	11,734	25,009	06/26/2017	01/15/2041	
156700-AR-7	CENTURYLINK INC			1	4FE	177,625		101,0000	176,750	176,750	(75)	(461)	0	6.450	6.204	JD	502	11,288	03/22/2016	06/15/2021	
156700-AS-5	CENTURYLINK INC			1	4FE	1,135,438		97,9400	1,101,825	1,125,000	(30,441)	(1,429)	0	5.800	5.733	MS	19,212	65,250	09/29/2016	03/15/2022	
156700-AW-6	CENTURYLINK INC			1	4FE	306,200		100,7500	307,288	305,000	(825)	(150)	0	5.625	5.539	AO	4,289	16,313	08/29/2017	04/01/2020	
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A			1,2	4FE	435,000		100,0000	435,000	435,000	0	0	0	5.750	5.833	MS	8,338	13,618	02/03/2017	03/01/2025	
161175-BK-9	CHARTER COMMUNICATIONS				2FE	428,955		99,2570	428,805	430,000	0	24	0	4.200	4.274	MS	5,167	0	09/11/2017	03/15/2028	
161175-BL-7	CHARTER COMMUNICATIONS				3FE	705,814		102,5350	702,364	685,000	(5,361)	(75)	0	5.375	5.239	MN	6,136	19,534	10/17/2017	05/01/2047	
161175-AZ-7	CHARTER COMMUNICATIONS OPER			1,2	2FE	250,000		116,7630	291,906	250,000	0	0	0	6.384	6.486	AO	3,015	15,960	07/09/2015	10/23/2035	
161175-BA-1	CHARTER COMMUNICATIONS OPER			1,2	2FE	2,420,471		116,5930	2,420,471	2,076,000	16,685	(3,581)	0	6.484	5.432	AO	25,426	102,674	10/12/2017	10/23/2045	
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2FE	534,499		104,3350	532,108	510,000	0	(3,744)	0	4.464	3.488	JJ	9,992	11,383	02/21/2017	07/23/2022	
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS			1,2	3FE	864,000		108,3750	932,025	860,000	0	(2,386)	0	5.875	5.507	JD	25,403	28,210	02/13/2017	03/31/2025	
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS				3FE																

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
16412X-AG-0.	CHENIERE CORPUS CHRISTI HLDGS. CHENIERE ENERGY PARTNERS LP				3FE	700,000		103,440	700,000	700,000	0	0	0	0	5.125	5.191	JD	22,123	0	05/15/2017	06/30/2027
164110-AA-9.	144A				3FE	720,000		101,750	720,000	720,000	0	0	0	0	5.250	5.319	AO	10,815	0	09/12/2017	10/01/2025
165167-CO-8.	CHESAPEAKE ENERGY CORP 144A		1,2		4FE	232,560		107,8750	228,000	231,356	0	(981)	0	0	8.000	7.574	JD	8,211	18,240	10/06/2016	12/15/2022
165167-CT-2.	CHESAPEAKE ENERGY CORP 144A				5FE	152,380		101,0000	152,000	152,377	0	(3)	0	0	8.000	8.097	JJ	5,607	0	12/13/2017	01/15/2025
165167-CV-7.	CHESAPEAKE ENERGY CORP 144A				5FE	367,650		96,0000	360,000	364,800	(3,024)	174	0	0	8.000	8.680	JD	1,351	15,960	10/17/2017	06/15/2027
12543D-AY-6.	CHS / CMNTY HEALTH SYS INC.		1,2		4FE	684,625		90,0000	607,500	607,500	(75,948)	(1,177)	0	0	6.250	6.001	MS	10,664	22,734	05/09/2017	03/31/2023
171232-AP-6.	CHUBB CORP.		1		2FE	222,078		99,2500	320,000	221,954	0	(401)	0	0	3.609	1.195	JAJO	1,989	15,892	01/15/2010	03/29/2067
171265-A#-8.	CHUGACH ELECTRIC ASSOCIATION INC.		4		1	1,500,000		104,7280	1,500,000	1,500,000	0	0	0	0	4.010	4.050	MS	17,711	60,150	01/01/2012	03/15/2032
171484-AE-8.	CHURCHILL DOWNS INC 144A				4FE	485,000		99,3450	485,000	481,823	(3,177)	0	0	0	4.750	4.806	JJ	256	0	12/12/2017	01/15/2026
125509-BN-8.	CIGNA CORPORATION		1		2FE	228,929		104,7620	225,237	221,142	0	(1,945)	0	0	4.375	3.380	JD	418	9,406	11/01/2013	12/15/2020
125509-BS-7.	CIGNA CORPORATION		1		2FE	629,619		104,4360	642,281	622,847	0	(1,738)	0	0	4.000	3.698	FA	9,293	24,600	11/01/2013	02/15/2022
125509-BU-2.	CIGNA CORPORATION		1,2		2FE	237,751		100,4880	238,156	237,729	0	(37)	0	0	3.250	3.226	AO	1,626	6,289	06/26/2017	04/15/2025
17275R-BL-5.	CISCO SYS INC				1FE	1,112,401		96,7310	1,112,401	1,117,889	0	1,678	0	0	2.500	2.885	MS	8,066	14,375	06/28/2017	09/20/2026
125581-GN-2.	CIT GROUP INC		1		3FE	36,040		105,6250	35,913	34,000	0	(475)	0	0	5.375	3.369	MN	234	1,828	03/28/2017	05/15/2020
125581-GO-5.	CIT GROUP INC		1		3FE	1,028,125		106,0000	1,060,000	1,024,472	0	(3,653)	0	0	5.000	4.458	FA	18,889	25,000	03/21/2017	08/15/2022
125581-GR-3.	CIT GROUP INC		1		3FE	382,050		106,5000	383,400	379,428	0	(2,622)	0	0	5.000	3.953	FA	7,500	9,000	02/23/2017	08/01/2023
172967-FT-3.	CITIGROUP INC				2FE	2,153,740		106,3760	2,127,524	2,137,298	0	(16,442)	0	0	4.500	2.712	JJ	41,750	45,000	06/26/2017	01/14/2022
172967-JT-9.	CITIGROUP INC				2FE	264,695		105,5530	263,884	262,957	0	(1,493)	0	0	4.400	3.632	JD	642	11,000	10/31/2016	06/10/2025
172967-KA-8.	CITIGROUP INC				2FE	1,179,380		105,8700	1,254,563	1,180,183	0	386	0	0	4.450	4.553	MS	13,476	52,733	02/22/2015	09/29/2027
172967-KB-6.	CITIGROUP INC				2FE	2,476,657		100,3350	2,463,217	2,455,000	0	(4,532)	0	0	2.650	2.407	AO	11,746	57,903	06/26/2017	10/26/2020
172967-KG-5.	CITIGROUP INC				2FE	679,096		102,9510	700,066	680,000	0	79	0	0	3.700	3.751	JJ	11,811	25,160	01/05/2016	01/12/2026
172967-KJ-9.	CITIGROUP INC				2FE	755,518		106,4220	755,598	754,291	0	(1,227)	0	0	4.600	3.744	MS	10,161	0	09/25/2017	03/09/2026
172967-KN-0.	CITIGROUP INC				2FE	661,694		100,5970	653,882	650,440	0	(1,078)	0	0	3.400	3.204	MN	3,683	22,100	10/31/2016	05/01/2026
172967-KR-1.	CITIGROUP INC				2FE	114,703		110,2350	126,770	114,708	0	4	0	0	4.750	4.823	MN	652	5,463	02/07/2017	05/18/2046
172967-KU-4.	CITIGROUP INC				2FE	796,051		103,0660	793,604	770,000	0	(415)	0	0	4.125	3.776	JJ	13,764	0	10/17/2017	07/25/2026
172967-KV-2.	CITIGROUP INC				2FE	2,006,061		98,9100	1,993,034	2,015,000	0	1,609	0	0	2.350	2.469	FA	19,599	44,121	06/26/2017	08/02/2021
172967-LG-4.	CITIGROUP INC				2FE	373,924		99,7980	374,241	374,065	0	141	0	0	2.750	2.832	AO	1,891	5,156	04/19/2017	04/25/2022
172967-LJ-8.	CITIGROUP INC				2FE	110,000		108,5700	119,427	110,000	0	0	0	0	4.281	4.327	AO	876	2,341	04/18/2017	04/24/2048
174010-AD-3.	CITIZENS BANK N A		2		2FE	799,912		100,2370	801,894	799,964	0	29	0	0	2.500	2.519	MS	5,944	20,000	03/09/2016	03/14/2019
174010-AG-6.	CITIZENS BANK N A		2		2FE	444,577		99,5240	442,881	444,693	0	115	0	0	2.250	2.296	MS	3,310	5,006	02/27/2017	03/02/2020
174010-AJ-0.	CITIZENS BANK N A				2FE	903,143		99,3020	903,651	909,305	0	162	0	0	2.200	2.245	MN	1,946	10,010	06/26/2017	05/26/2020
18055#-AK-8.	CLARION LION PROPERTIES FUND				1	1,525,920		104,9900	2,099,800	2,000,000	0	60,980	0	0	5.840	0.000	JD	5,191	116,800	06/01/2007	06/15/2019
184496-AL-1.	CLEAN HARBORS INC		1		3FE	408,900		101,0000	409,050	407,347	0	(616)	0	0	5.125	5.000	JD	1,730	20,756	06/27/2016	06/01/2021
184510-AH-1.	CLEAR CHANNEL WW HLDGS INC		1		4FE	230,863		98,0000	225,400	230,000	(5,305)	(157)	0	0	7.625	7.611	MS	5,164	8,769	06/15/2017	03/15/2034
184510-AM-0.	CLEAR CHANNEL WW HLDGS INC		1,2		4FE	579,350		101,5000	568,400	568,400	(7,149)	(3,801)	0	0	6.500	5.517	MN	4,651	36,400	03/23/2017	11/15/2022
125896-BR-0.	CMS ENERGY CORP		1,2		2FE	284,005		96,5110	275,056	285,000	0	84	0	0	2.950	3.012	FA	3,176	6,586	10/31/2016	02/15/2027
125896-BS-6.	CMS ENERGY CORP				2FE	531,437		100,8840	529,641	525,000	0	(261)	0	0	3.450	3.330	FA	6,843	9,157	07/13/2017	08/15/2027
12592B-AH-7.	CNH INDUSTRIAL CAPITAL LLC COCA COLA BOTTLING COMPANY UNITED				2FE	3,000,000		100,6540	3,019,620	3,000,000	0	0	0	0	4.240	4.285	JD	3,533	127,200	12/21/2016	12/21/2031
90964*-AH-8.	COLORADO INTST GAS CO 144A		1,2		2FE	614,612		99,8430	619,029	620,000	0	458	0	0	4.150	4.305	FA	9,720	25,659	11/07/2016	08/15/2026
196500-AA-0.	COMCAST CORP 6.45%				15/MAR/2037	152,043		134,9300	168,663	125,000	0	(745)	0	0	6.450	4.947	MS	2,374	8,063	11/01/2013	03/15/2037
20030N-AM-3.	COMCAST CORP NEW		1		1FE	673,429		106,8490	705,203	660,000	0	(360)	0	0	4.200	4.084	FA	10,472	25,095	06/26/2017	03/15/2034
20341W-AD-7.	COMM S&L / CSL CAPITAL COMM S&L / CSL CAPITAL SR GLB		1,2		5FE	349,619		96,1250	318,174	331,000	(27,444)	(3,847)	0	0	8.250	6.845	AO	5,765	27,308	12/16/2016	10/15/2023
20341W-AE-5.	144A				5FE	361,656		91,0000	318,500	350,000	(41,948)	(1,207)	0	0	7.125	6.515	JD	1,108	24,938	04/24/2017	12/15/2024
202795-HK-9.	COMMONWEALTH EDISON CO		1		1FE	152,110		131,0810	170,406	130,000	0	(669)	0	0	5.900	4.721	MS	2,258	7,670	11/01/2013	03/15/2036
202795-JJ-0.	COMMONWEALTH EDISON CO				1FE	803,200		101,0070	808,052	803,189	0	(11)	0	0	3.650	3.660	JD	1,298	14,600	10/31/2017	06/15/2046
20338H-AB-9.	COMMONSCOPE TECHNOLOGIES LLC		1,2		3FE	83,406		100,0000	85,000	85,000	0	22	0	0	5.000	5.325	MS	1,251	0	11/01/2017	03/15/2027
62044B-AY-1.	COMPASS GROUP PLC				1	3,000,000		104,3070	3,129,210	3,000,000	0	0	0	0	4.120	4.162	AO	30,900	123,600	09/01/2011	10/01/2023
20605P-AJ-0.	CONCHO RES INC				2FE	44,887		108,7430	48,934	44,888	0	1	0	0	4.875	4.951	AO	579	0	09/13/2017	10/01/2047
02762#-AD-4.	CONNECTEAST FINANCE PTY LTD. CONOCO INC 6.95% SNR NTS				2FE	2,000,000		95,1530	2,000,000	2,000,000	0	0	0	0	3.770	3.806	MS	19,688	0	09/27/2017	09/27/2032
208251-AE-8.	15/04		1		2FE	233,985		131,3410	308,651	235,000	0	42	0	0	6.950	0.000	AO	3,448	16,333		

ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign	Bond CHAR	NAIC Designation	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
20854L-AA-6	CONSOL MNG CORP 144A				5FE	400,000		105,000	400,000	400,000	0	0	0	0	11.000	11.303	MN	5,867	0	10/30/2017	11/15/2025
209111-FK-4	CONSOLIDATED EDISON CO NY INC			1,2	1FE	64,434		109,1180	65,000	64,440	0	5	0	0	4.300	4.393	JD	233	2,911	11/10/2016	12/01/2056
210518-DH-0	CONSUMERS ENERGY COMPANY				1FE	2,000,000		97,8190	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	16,430	0	09/28/2017	09/28/2032
210518-EH-9	CONSUMERS ENERGY COMPANY				1FE	2,000,000		97,7500	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MN	8,127	0	11/15/2017	11/15/2032
212015-AQ-4	CONTINENTAL RESOURCES INC				3FE	301,100		95,5000	340,000	301,273	0	173	0	0	4.900	5.626	JD	1,388	8,330	10/10/2017	06/01/2044
212015-AR-2	CONTINENTAL RESOURCES INC 144A				3FE	370,000		98,7200	370,000	365,264	(4,736)	0	0	0	4.375	4.423	JJ	1,034	0	12/04/2017	01/15/2028
212015-AH-4	CONTINENTAL RESOURCES INC SR NT				3FE	781,577		101,5000	785,000	781,800	0	222	0	0	5.000	5.164	MS	11,557	19,625	08/17/2017	09/15/2022
21871N-AA-9	CORECTIVIC INC				3FE	365,000		98,7500	365,000	360,438	(4,563)	0	0	0	4.750	4.806	AO	3,756	0	10/11/2017	10/15/2027
219350-BF-1	CORNING INC				2FE	679,742		99,2700	680,000	679,742	0	0	0	0	4.375	4.425	MN	3,967	0	11/06/2017	11/15/2057
221644-AA-5	COTT HOLDINGS INC 144A			2	4FE	360,000		102,7500	350,000	350,000	0	0	0	0	5.500	5.576	AO	4,813	10,106	03/08/2017	04/01/2025
22282E-AE-2	COVANTA HLDG CORP				4FE	207,100		102,2500	200,000	204,500	(1,479)	(1,121)	0	0	6.375	2.852	AO	3,188	0	11/02/2017	10/01/2022
22282E-AF-9	COVANTA HLDG CORP			1,2	4FE	1,072,800		101,5000	1,060,000	1,068,580	(1,754)	(2,467)	0	0	5.875	5.655	MS	20,758	57,575	07/24/2017	03/01/2024
22282E-AG-7	COVANTA HLDG CORP			1,2	4FE	180,000		100,5000	180,000	180,000	0	0	0	0	5.875	5.961	JJ	5,288	3,084	03/02/2017	07/01/2025
222862-AJ-3	COVENTRY HEALTH CARE INC				2FE	242,075		108,2570	230,000	235,867	0	(1,568)	0	0	5.450	4.715	JD	557	12,535	11/01/2013	06/15/2021
224044-BY-2	COX COMMUNICATIONS INC 144A				2FE	216,723		96,5980	250,000	217,322	0	584	0	0	4.700	5.768	JD	522	11,750	12/21/2016	12/15/2042
224044-CG-0	COX COMMUNICATIONS INC 144A			1,2	2FE	189,476		97,7240	190,000	189,517	0	35	0	0	3.350	3.413	MS	1,874	5,723	06/26/2017	09/15/2026
224044-CC-9	COX COMMUNICATIONS INC NEW 144A			1	2FE	68,737		93,8340	75,000	68,798	0	61	0	0	4.500	5.147	JD	1,697	1,688	06/26/2017	06/30/2043
224044-CH-8	COX COMMUNICATIONS INC NEW 144A				2FE	359,503		98,4880	360,000	359,531	0	28	0	0	3.150	3.197	FA	4,536	0	07/24/2017	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A				2FE	194,068		98,6350	195,000	194,102	0	34	0	0	3.500	3.589	FA	2,730	0	07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC NEW 144A				2FE	281,105		100,9280	280,000	281,103	0	(2)	0	0	4.600	4.628	FA	5,152	0	10/17/2017	08/15/2047
226373-AP-3	CRESTWOOD MIDSTREAM			1,2	4FE	225,000		103,2500	225,000	225,000	0	0	0	0	5.750	5.833	AO	3,234	7,080	03/07/2017	04/01/2025
12636Y-AA-0	CRH AMERICA FINANCE INC 144A				2FE	198,542		99,9770	200,000	198,624	82	0	0	0	3.400	3.517	MN	982	3,400	05/02/2017	05/09/2027
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2FE	215,081		104,9890	200,000	214,275	(806)	0	0	0	4.450	3.438	FA	3,362	4,450	06/26/2017	02/15/2026
22822V-AF-8	CROWN CASTLE INTL CORP NEW				2FE	698,653		105,2700	675,000	698,570	(83)	0	0	0	4.750	4.583	MN	4,097	17,278	10/26/2017	05/15/2047
228227-BD-5	CROWN CASTLE INTL CORP SR NT				2FE	1,473,291		109,4950	1,454,639	1,454,639	(11,818)	0	0	0	5.250	3.601	JJ	32,681	51,188	06/26/2017	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A				1FE	813,672		101,7090	800,000	813,042	(801)	0	0	0	3.663	3.469	MON	1,302	21,978	06/26/2017	01/15/2025
126307-AF-4	CSC HLDGS INC			1	4FE	358,750		107,2500	350,000	355,767	0	(1,278)	0	0	6.750	6.362	MN	3,019	23,625	07/24/2015	11/15/2021
01297H-AL-2	CSL LTD				1FE	3,000,000		101,2380	3,000,000	3,000,000	0	0	0	0	3.470	3.500	AO	25,158	0	10/04/2017	10/04/2032
126408-HD-8	CSX CORP			1,2	2FE	326,780		101,6710	325,000	326,761	(82)	0	0	0	3.350	3.297	MN	1,815	9,715	06/26/2017	11/01/2025
126408-GS-6	CSX CORP SR NT			1	2FE	424,880		133,0780	384,000	421,459	0	(884)	0	0	6.220	5.559	AO	4,047	23,885	11/01/2013	04/30/2040
126650-BP-4	CVS CAREMARK CORP 6.036% BDS			2	2FE	2,052,360		110,6850	2,287,154	2,123,634	0	9,953	0	0	6.036	0.000	MON	8,053	138,199	05/31/2007	12/10/2028
126650-CD-0	CVS CAREMARK CORPORATION			1	2FE	29,942		116,3630	30,000	29,945	1	0	0	0	5.300	5.384	JD	115	1,590	12/02/2013	12/05/2043
126650-BS-8	CVS CAREMARK CORPORATION 144A			4	2FE	152,059		122,5590	122,647	151,788	(271)	0	0	0	7.507	5.065	MON	528	4,528	06/26/2017	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A			4	2FE	701,829		112,4370	716,701	701,693	(363)	0	0	0	5.773	4.943	MON	2,147	30,517	06/26/2017	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A			4	2FE	1,197,814		113,9950	1,249,417	1,096,030	(504)	0	0	0	5.926	5.219	MON	3,789	52,470	06/26/2017	01/10/2034
126650-CF-5	CVS HEALTH CORP				2FE	1,340,529		100,5390	1,305,000	1,339,508	0	(1,021)	0	0	3.375	2.938	FA	17,006	0	10/18/2017	08/12/2024
126650-CK-4	CVS HEALTH CORP				2FE	727,538		101,8600	700,000	725,014	(2,524)	0	0	0	3.500	2.650	JJ	10,957	12,250	07/11/2017	07/20/2022
126650-CN-8	CVS HEALTH CORP			1,2	2FE	879,639		114,6090	889,684	879,264	(386)	0	0	0	5.125	4.426	JJ	17,992	7,431	10/16/2017	07/20/2045
23283P-AN-4	CYRUSONE LP CYRUSONE FIN CORP				3FE	163,331		105,0000	155,000	162,750	(422)	(159)	0	0	5.375	4.561	MS	2,453	0	11/01/2017	03/15/2027
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN 144A			1,2	3FE	260,000		103,7500	260,000	260,000	0	0	0	0	5.000	5.063	MS	3,828	6,428	03/03/2017	03/15/2024
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN CORP 144A				3FE	160,425		103,7500	155,000	160,236	0	(189)	0	0	5.000	4.160	MS	2,282	0	11/01/2017	03/15/2024
23371D-AA-2	DAE FDG LLC 144A				3FE	812,800		98,2500	810,000	795,825	(16,848)	0	0	0	4.500	4.449	FA	14,884	0	10/25/2017	08/01/2022
23371D-AB-0	DAE FDG LLC 144A				3FE	1,013,756		98,7500	1,010,000	997,375	(16,172)	(209)	0	0	5.000	4.988	FA	20,621	0	08/16/2017	08/01/2024
233851-AR-5	DAIMLER FINANCE NORTH AMER LLC144A				1FE	1,987,160		99,8230	2,000,000	1,996,889	0	1,909	0	0	2.250	2.365	JJ	18,875	45,000	07/25/2012	07/31/2019
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1,2	4FE	514,500		99,9700	525,000	515,691	0	1,015	0	0	5.000	5.365	MN	4,375	26,250	10/26/2016	05/01/2025
23918K-AP-3	DAVITA INC			1	4FE	973,850		102,8750	940,000	965,852	(568)	(3,095)	0	0	5.750	5.125	FA	20,419	33,350	06/21/2017	08/15/2022
23311R-AC-0	DCP MIDSTREAM LLC			1	3FE	382,620		108,1250	300,000	320,116	73	(15,956)	0	0	9.750	4.043	MS	8,613	29,250	11/01/2013	03/15/2019

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
23311R-AD-8	DCP MIDSTREAM LLC 144A			1	3FE	275,650		104,2500	250,000	258,596	2,893	(3,672)	0	0	5.350	3.747	MS	3,938	13,375	01/04/2013	03/15/2020
242370-AD-6	DEAN FOODS CO NEW 144A				4FE	560,100		99,5000	560,000	556,043	(3,939)	(118)	0	0	6.500	6.547	MS	10,718	0	11/21/2017	03/15/2023
247126-AJ-4	DELPHI CORP				2FE	758,645		105,6020	756,110	756,444	0	(2,201)	0	0	4.150	3.128	MS	8,749	14,857	08/22/2017	03/15/2024
247361-ZK-7	DELTA AIR LINES INC DEL			1	2FE	284,222		100,5800	285,000	284,425	0	203	0	0	2.875	2.993	MS	2,458	4,074	03/09/2017	03/13/2020
247361-ZL-5	DELTA AIR LINES INC DEL				2FE	1,184,253		99,6860	1,185,000	1,184,275	0	22	0	0	2.600	2.639	JD	2,225	0	11/28/2017	12/04/2020
247916-AF-6	DENBURY RES INC 144A				5FE	261,250		102,1250	250,000	255,313	(4,239)	(1,699)	0	0	9.000	7.677	MN	2,875	11,250	05/24/2017	05/15/2021
25179M-AL-7	DEVON ENERGY CORP NEW			1,2	2FE	457,049		117,8670	455,000	457,154	0	53	0	0	5.600	5.647	JJ	11,749	16,800	08/17/2017	07/15/2041
25179M-AN-3	DEVON ENERGY CORP NEW				2FE	206,608		105,8900	200,000	206,583	0	(26)	0	0	4.750	4.574	MN	1,214	4,750	11/01/2017	05/15/2042
25179M-AP-8	DEVON ENERGY CORP NEW			1	2FE	3,351,095		101,7200	3,365,000	3,354,025	0	1,395	0	0	3.250	3.359	MN	13,974	57,281	07/05/2017	05/15/2022
25179M-AU-7	DEVON ENERGY CORP NEW			1,2	2FE	131,578		111,5550	120,000	131,561	0	(17)	0	0	5.000	4.435	JD	267	3,000	12/04/2017	06/15/2045
25272K-AA-1	DIAMOND 1 FIN CORP 144A			1	2FE	224,944		101,2530	225,000	224,973	0	18	0	0	3.480	3.519	JD	653	7,830	05/17/2016	06/01/2019
25272K-AD-5	DIAMOND 1 FIN CORP 144A			1,2	2FE	529,182		104,2020	500,000	525,504	0	(3,678)	0	0	4.420	2.844	JD	982	11,050	06/26/2017	06/15/2021
25272K-AG-8	DIAMOND 1 FIN CORP 144A			1,2	2FE	249,893		108,0640	250,000	249,914	0	13	0	0	5.450	5.532	JD	606	13,625	05/17/2016	06/15/2023
25272K-AN-3	DIAMOND 1 FIN CORP 144A			1,2	2FE	633,502		126,2790	520,000	631,145	0	(2,014)	0	0	8.100	6.230	JJ	19,422	29,295	10/17/2017	07/15/2036
25272K-AU-7	DIAMOND 1 FIN CORP 144A				3FE	445,481		103,7500	440,938	440,938	(1,982)	(2,561)	0	0	5.875	2.967	JD	1,110	12,484	10/24/2017	06/15/2021
25272K-AW-3	DIAMOND 1 FIN CORP 144A			1,2	3FE	922,938		109,4860	905,000	922,643	0	(295)	0	0	7.125	6.650	JD	2,866	57,178	12/07/2017	06/15/2024
25389J-AR-7	DIGITAL RLTY TR LP				2FE	624,525		100,7280	625,000	624,541	0	16	0	0	3.700	3.744	FA	9,250	0	08/02/2017	08/15/2027
25466A-AB-7	DISCOVER BK				2FE	466,456		108,9980	410,000	431,419	0	(8,774)	0	0	7.000	4.650	AO	6,059	28,700	11/01/2013	04/15/2020
254709-AL-2	DISCOVER FINL SVCS			2	2FE	209,756		100,6600	210,000	209,816	0	22	0	0	3.750	3.799	MS	2,559	7,875	03/02/2015	03/04/2025
254709-AJ-7	DISCOVER FINL SVCS SR NT			1	2FE	596,290		102,7140	605,000	599,888	0	922	0	0	3.850	4.084	MN	2,588	23,293	11/01/2013	11/21/2022
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	219,877		101,4450	220,000	219,897	0	20	0	0	3.800	3.844	MS	2,508	4,180	06/26/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC				2FE	1,119,810		98,9680	1,120,000	1,119,820	0	10	0	0	2.950	2.975	MS	9,178	0	09/08/2017	03/20/2023
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC				2FE	34,965		103,6090	35,000	34,965	0	0	0	0	5.000	5.071	MS	486	0	09/17/2017	09/20/2037
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC				2FE	904,027		104,3720	890,000	904,013	0	(14)	0	0	5.200	5.161	MS	12,856	0	12/06/2017	09/20/2047
25470X-AW-5	DISH DBS CORP				3FE	1,603,938		97,3750	1,610,000	1,563,190	(41,854)	539	0	0	5.875	6.022	MN	12,086	94,588	02/01/2017	11/15/2024
25470X-AJ-4	DISH DBS CORP SR NT			1	3FE	610,125		100,5000	625,000	613,536	0	2,095	0	0	5.875	6.452	JJ	16,931	36,719	05/19/2016	07/15/2022
25470X-AL-9	DISH DBS CORP SR NT				3FE	170,844		94,5000	175,000	165,375	(5,589)	120	0	0	5.000	5.592	MS	2,576	0	10/26/2017	03/13/2023
25470X-AE-5	DISH DBS CORP SR NT 6.75%			1	3FE	1,521,687		105,0000	1,470,000	1,461,473	(39,022)	(11,465)	0	0	6.750	4.530	JD	7,875	60,750	08/25/2017	06/01/2021
25746U-CE-7	DOMINION ENERGY INC				2FE	1,299,675		104,3610	1,304,514	1,297,112	0	(2,563)	0	0	3.900	3.356	AO	12,188	24,375	07/13/2017	10/01/2025
25746U-CT-4	DOMINION ENERGY INC				2FE	405,895		100,0420	405,000	405,736	0	(160)	0	0	1.500	1.431	JJ	3,038	2,041	06/26/2017	07/01/2020
257375-AG-0	DOMINION GAS HOLDINGS LLC			1,2	1FE	1,012,613		100,1570	991,555	1,003,296	0	(6,785)	0	0	2.500	1.777	JD	1,100	22,250	06/26/2017	12/15/2019
25746U-BT-5	DOMINION RES INC VA NEW				2FE	670,469		104,0650	670,000	670,304	0	(90)	0	0	4.104	4.131	AO	6,874	27,497	03/02/2016	04/01/2021
257867-AZ-4	DONNELLEY R R & SONS CO			1	4FE	57,000		103,2500	57,000	57,000	0	0	0	0	7.000	7.123	FA	1,507	3,990	08/12/2013	02/15/2022
257867-BB-6	DONNELLEY R R & SONS CO			1	4FE	280,188		93,3750	275,000	256,781	(1,900)	(506)	0	0	6.000	5.814	AO	4,125	16,500	04/10/2015	04/01/2024
74978D-AA-2	DONNELLEY RR & SONS CO MTN BE			1	4FE	738,100		104,0000	685,000	711,624	(10,306)	(6,045)	0	0	7.875	5.911	MS	15,883	35,831	08/01/2017	03/15/2021
233244-AD-4	DOT HEADO MTG FIN TR 2004-2				1	1,956,760		108,0900	2,161,800	1,986,149	0	3,016	0	0	6.001	6.379	MON	8,001	120,020	05/24/2005	12/07/2021
260543-BY-8	DOW CHEM CO			1	2FE	201,639		170,9350	145,000	196,619	0	(1,148)	0	0	9.400	6.484	MN	1,742	13,630	11/01/2013	05/15/2039
260543-CL-5	DOW CHEM CO			1	2FE	19,734		109,3200	20,000	19,748	0	5	0	0	4.625	4.764	AO	231	925	10/02/2014	10/01/2044
62613#-AL-6	DS SMITH PLC				2	3,000,000		106,4740	3,194,220	3,000,000	0	0	0	0	4.650	4.704	FA	56,188	139,500	08/01/2012	08/06/2022
23338V-AG-1	DTE ELEC CO				1FE	399,784		104,0300	400,000	399,786	0	2	0	0	3.750	3.788	FA	5,917	0	07/31/2017	08/15/2047
233331-AJ-6	15APR			1	2FE	189,378		129,4630	270,000	201,434	0	1,926	0	0	6.375	0.000	AO	3,634	17,213	03/23/2007	04/15/2033
263534-CL-1	DU PONT E I DE NEIMOURS & CO				1FE	1,040,363		1,039,084	1,040,000	1,040,337	0	(26)	0	0	2.200	2.198	MN	3,813	11,376	06/26/2017	05/01/2020
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1FE	120,048		135,5190	100,000	118,016	0	(524)	0	0	6.050	4.721	AO	1,277	6,050	11/01/2013	04/15/2038
26817R-AB-4	DYNEGY INC NEW DEL			1	4FE	1,636,734		101,2500	1,746,563	1,663,482	157,975	9,070	0	0	5.875	6.788	JD	8,445	101,344	05/13/2015	06/01/2023
26817R-BA-5	DYNEGY INC NEW DEL 144A				4FE	277,925		109,2500	305,900	277,994	0	69	0	0	8.125	8.418	JJ	8,215	0	08/07/2017	01/30/2026
268648-AQ-5	E M C CORP MASS			1	3FE	725,213		98,7330	735,000	725,398	(291)	477	0	0	2.650	3.224	JD	1,623	9,739	11/17/2017	06/01/2020
26959X-AA-1	EAGLE HOLDING CO. II LLC 144A				5FE	375,000		101,0000	375,000	375,000	0	0	0	0	7.625	7.770	MN	3,654	14,615	04/27/2017	05/15/2022
278865-AM-2	ECOLAB INC				2FE	12,575		125,1960	11,000	12,503	0	(34)	0	0	5.500	4.608	JD	39	605	10/28/2015	12/08/2041
278865-AZ-3	ECOLAB INC 144A				2FE	79,516		102,2210	82,000	79,519	0	3	0	0	3.950	4.170	JD	306	0	12/04/2017	12/01/2047
28176E-AC-2	EDWARDS LIFESCIENCES CORP			1	2FE	302,595		100,6750	300,000	300,461	0	(570)	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
29103D-AC-0.	EMERA US FINANCE LP			1	2FE	852,295		99,611.00	850,000	851,311	0	(878)	0	0	2.150	2.052	JD	812	18,275	11/17/2016	06/15/2019
29267H-AA-7.	ENDURANCE SPECIALTY HLDGS LTD			1	1FE	591,623		126,216.00	560,000	588,340	0	(1,009)	0	0	7.000	6.632	JJ	18,076	39,200	11/01/2013	07/15/2034
29273A-AA-4.	ENERGIZER SPINCO INC 144A			1,2	3FE	759,500		104,155.00	775,000	762,389	0	1,320	0	0	5.500	5.855	JD	1,894	42,625	09/25/2015	06/15/2025
29273R-AT-6.	ENERGY TRANSFER PRTRNS L P			1,2	2FE	602,798		94,696.00	655,000	603,669	0	814	0	0	5.150	5.830	FA	14,055	28,454	06/26/2017	02/01/2043
29273R-BH-1.	ENERGY TRANSFER PRTRNS L P			1	2FE	254,862		100,149.00	255,000	254,978	0	47	0	0	2.500	2.535	JD	283	6,375	06/18/2015	06/15/2018
29273R-BJ-7.	ENERGY TRANSFER PRTRNS L P			1,2	2FE	900,781		108,592.00	850,000	900,402	0	(400)	0	0	6.125	5.788	JD	2,314	35,219	06/26/2017	12/15/2045
29336U-AG-2.	ENLINK MIDSTREAM PARTNERS LP			1	2FE	365,019		105,669.00	350,000	364,973	0	(45)	0	0	5.450	5.230	JD	1,590	10,597	10/19/2017	06/01/2047
29355X-AD-9.	ENPRO INDS INC SR NT 5.875%22			1,2	4FE	328,250		104,125.00	325,000	325,000	0	(3,250)	0	0	5.875	5.961	MS	5,145	9,547	03/21/2017	09/15/2022
29362U-AB-0.	ENTEGRIS INC 144A				3FE	350,000		101,500.00	350,000	350,000	0	0	0	0	4.625	4.678	FA	2,293	0	11/02/2017	02/10/2026
29364W-AZ-1.	ENTERGY LA LLC				1FE	947,792		99,745.00	945,000	947,643	0	(149)	0	0	3.120	3.109	MS	9,828	8,026	05/18/2017	09/01/2027
29379V-AT-0.	ENTERPRISE PRODS OPER LLC			1	2FE	649,866		123,425.00	605,000	645,943	0	(907)	0	0	5.950	5.520	FA	14,999	35,998	11/01/2013	02/01/2041
29379V-AW-3.	ENTERPRISE PRODS OPER LLC			1	2FE	255,831		109,812.00	255,000	255,844	0	10	0	0	4.850	4.889	FA	4,672	11,276	06/26/2017	08/15/2042
29379V-BA-0.	ENTERPRISE PRODS OPER LLC			2	2FE	645,610		108,854.00	600,000	645,123	0	(487)	0	0	4.850	4.408	MS	8,568	14,550	06/26/2017	08/15/2044
29379V-BJ-1.	ENTERPRISE PRODS OPER LLC			1,2	2FE	178,892		110,180.00	170,000	178,786	0	(105)	0	0	4.900	4.624	MN	1,064	7,105	06/26/2017	05/15/2046
29414D-AA-8.	ENVISION HEALTHCARE CORP 144A			1,2	4FE	981,156		97,000.00	1,000,000	970,000	(16,239)	2,622	0	0	5.125	5.550	JJ	25,625	51,250	09/29/2016	07/01/2022
26875P-AE-1.	EOG RES INC			1	2FE	1,173,848		104,355.00	1,075,000	1,113,307	0	(15,095)	0	0	4.400	2.884	JD	3,942	47,300	11/01/2013	06/01/2020
26875P-AQ-4.	EOG RES INC				2FE	310,283		115,500.00	275,000	310,008	0	(275)	0	0	5.100	4.119	JJ	6,467	0	10/19/2017	01/15/2036
29441W-AC-9.	EQUATE PETROCHEMICAL BV				2FE	1,488,385		101,750.00	1,500,000	1,489,515	0	958	0	0	4.250	4.394	MN	10,271	63,750	02/27/2017	11/03/2026
294429-AK-1.	EQUIFAX INC			1,2	2FE	299,856		97,610.00	300,000	299,901	0	28	0	0	2.300	2.323	JD	575	6,900	05/05/2016	06/01/2021
29444U-AQ-9.	EQUINIX INC			1,2	3FE	698,563		107,375.00	685,000	695,730	0	(1,473)	0	0	5.875	5.647	JJ	18,557	40,244	01/11/2016	01/15/2026
29444U-AR-7.	EQUINIX INC				3FE	470,000		107,000.00	470,000	470,000	0	0	0	0	5.375	5.447	MN	3,228	16,350	03/08/2017	05/15/2027
26884T-AN-2.	ERAC USA FINANCE COMPANY 144A			1	2FE	795,700		102,727.00	800,000	795,920	0	78	0	0	4.500	4.584	FA	13,600	27,000	06/26/2017	02/15/2045
26884T-AP-7.	ERAC USA FINANCE COMPANY 144A			1,2	2FE	3,323,706		102,382.00	3,330,000	3,324,874	0	552	0	0	3.800	3.859	MN	21,090	126,540	11/02/2015	11/01/2025
26884T-AH-5.	ERAC USA FINANCE COMPANY LLC			1	2FE	405,031		101,119.00	415,000	409,282	0	1,070	0	0	3.300	3.650	AO	2,891	13,695	11/01/2013	10/15/2022
26907Y-AA-2.	ESH HOSPITALITY INC 144A			1,2	4FE	447,625		101,000.00	450,000	448,003	1,855	190	0	0	5.250	5.389	MN	3,938	23,625	09/29/2016	05/01/2025
30049X-AA-5.	EVOLUTION ESCROW ISSUER LLC				4FE	442,750		104,500.00	700,000	503,549	0	29,845	0	0	7.500	17.858	MS	15,458	52,500	05/27/2015	03/15/2022
30162A-AC-2.	EXELIS INC			1	2FE	322,081		109,017.00	299,000	313,747	0	(2,961)	0	0	5.550	4.170	AO	4,149	15,152	06/26/2017	10/01/2021
30161N-AT-6.	EXELON CORP			1,2	2FE	229,945		99,547.00	230,000	229,963	0	11	0	0	2.450	2.470	AO	1,190	5,635	04/04/2016	04/15/2021
30161N-AU-5.	EXELON CORP			1,2	2FE	1,532,033		100,033.00	1,535,000	1,532,589	0	556	0	0	3.400	3.450	AO	11,018	33,320	10/17/2017	04/15/2026
30161M-AL-7.	EXELON GENERATION CO LLC SR			2	2FE	1,340,819		104,935.00	1,250,000	1,321,312	0	(14,374)	0	0	4.250	2.823	JD	2,361	47,813	06/26/2017	06/15/2022
30212P-AN-5.	EXPEDIA INC DEL 144A				2FE	1,182,002		96,631.00	1,185,000	1,182,069	0	68	0	0	3.800	3.866	FA	12,508	0	09/18/2017	02/15/2028
30219G-AL-2.	EXPRESS SCRIPTS HLDG CO			1,2	2FE	64,864		101,570.00	65,000	64,912	0	26	0	0	3.300	3.374	FA	751	2,145	02/22/2016	02/25/2021
30219G-AM-0.	EXPRESS SCRIPTS HLDG CO				2FE	600,188		106,121.00	560,000	598,442	0	(1,746)	0	0	4.500	3.529	FA	8,820	12,600	08/01/2017	02/25/2026
30219G-AN-8.	EXPRESS SCRIPTS HLDG CO				2FE	407,679		98,131.00	430,000	408,911	0	1,232	0	0	3.400	4.087	MS	4,873	7,310	05/05/2017	03/01/2027
30227C-AB-3.	EXTERRAN PARTNERS LP/ EXLP			1	4FE	787,512		100,000.00	800,000	794,188	16,622	1,566	0	0	6.000	6.348	AO	12,000	48,000	03/22/2013	04/01/2021
30227L-AA-5.	EXTRACTION OIL & GAS HLDGS				4FE	459,525		105,750.00	450,000	458,169	0	(1,356)	0	0	7.875	7.207	JJ	16,341	9,056	07/13/2017	07/15/2021
30227M-AA-3.	EXTRACTION OIL AND GAS INC				4FE	205,000		106,750.00	205,000	205,000	0	0	0	0	7.375	7.511	MN	1,932	5,433	07/18/2017	05/15/2024
309601-AE-2.	FARMERS INS EXCHANGE 144A				2FE	700,000		100,280.00	700,000	700,000	0	0	0	0	4.747	4.803	MN	6,923	0	10/10/2017	11/01/2057
31428X-AV-8.	FEDEX CORP			1	2FE	161,112		99,563.00	175,000	166,642	0	1,406	0	0	2.700	3.737	AO	998	4,725	11/01/2013	04/15/2023
31428X-BN-5.	FEDEX CORP			1,2	2FE	453,658		106,703.00	455,000	453,699	0	41	0	0	4.400	4.468	JJ	9,231	10,511	06/26/2017	01/15/2047
314300-BE-6.	FELCOR LODGING LTD			1	3FE	175,000		102,750.00	175,000	175,000	0	0	0	0	5.625	5.704	MS	3,281	9,844	12/12/2012	03/01/2023
314300-BG-1.	FELCOR LODGING LTD			1,2	4FE	981,750		105,500.00	975,000	980,685	573	(888)	0	0	6.000	5.962	JD	4,875	60,815	10/17/2016	06/01/2025
315292-AR-3.	FERRELLGAS L P / FERRELLGAS			1,2	4FE	275,000		91,750.00	275,000	252,313	(17,875)	0	0	0	6.750	6.864	JD	825	18,563	06/02/2015	06/15/2023
31620M-AN-6.	FIDELITY NATL INFORMATION			1	2FE	1,155,451		100,607.00	1,150,000	1,151,572	0	(1,944)	0	0	2.850	2.692	AO	6,919	32,775	12/23/2015	10/15/2018
31620M-AR-7.	FIDELITY NATL INFORMATION			1,2	2FE	247,755		110,511.00	230,000	246,783	0	(993)	0	0	5.000	3.939	AO	2,428	7,750	06/26/2017	10/15/2025
31620M-AS-5.	FIDELITY NATL INFORMATION			1,2	2FE	433,592		98,314.00	435,000	433,764	0	170	0	0	2.250	2.346	FA	3,698	7,299	06/26/2017	08/15/2021
318069-B*-1.	FINNING INTERNATIONAL INC				2FE	1,000,000		102,400.00	1,000,000	1,000,000	0	0	0	0	4.280	4.326	AO	10,462	42,800	04/02/2012	04/03/2024

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
319963-BN-3	FIRST DATA CORP.			1,2	3FE	552,138	104.0900	556,882	535,000	549,048	0	(2,706)	0	0	5.375	4.001	FA	10,863	11,556	08/30/2017	08/15/2023
337932-AC-1	FIRSTENERGY CORP.			1	3FE	115,968	134.8700	148,357	110,000	115,152	0	(217)	0	0	7.375	6.964	MN	1,037	8,113	11/01/2013	11/15/2031
337932-AG-2	FIRSTENERGY CORP.			2FE	3FE	904,891	99.0910	891,818	904,000	904,564	0	(327)	0	0	2.850	2.745	JJ	13,538	0	09/01/2017	07/15/2022
337932-AJ-6	FIRSTENERGY CORP.			2FE	3FE	362,005	111.5990	385,016	345,000	361,982	0	(23)	0	0	4.850	4.608	JJ	8,878	0	12/19/2017	07/15/2047
337738-AN-8	FISERV INC.			1,2	2FE	512,725	100.6250	503,124	500,000	507,469	0	(3,093)	0	0	2.700	2.052	JD	1,125	13,500	04/15/2016	06/01/2020
337738-AP-3	FISERV INC.			1,2	2FE	525,208	104.3180	521,592	500,000	521,242	0	(2,384)	0	0	3.850	3.206	JD	1,604	17,325	06/26/2017	06/01/2025
33936Y-AA-3	FLEX ACQUISITION CO 144A			1,2	5FE	761,100	103.5600	781,878	755,000	760,237	0	(863)	0	0	6.875	6.788	JJ	23,935	25,665	03/22/2017	01/15/2025
341099-CH-0	FLORIDA POWER CORP.			1	1FE	123,244	139.2240	139,224	100,000	120,805	0	(629)	0	0	6.350	4.773	MS	1,870	6,350	11/01/2013	09/15/2037
341099-CL-1	FLORIDA POWER CORP.			1	1FE	1,290,899	140.7370	1,407,365	1,000,000	1,270,054	0	(6,162)	0	0	6.400	4.452	JD	2,844	52,800	06/26/2017	06/15/2038
341081-FP-7	FLORIDA PWR & LT CO.			1FE	3FE	694,463	104.2310	729,617	700,000	694,476	0	13	0	0	3.700	3.779	JD	3,238	0	11/13/2017	12/01/2047
34502*-AD-4	TRUS.				1FE	500,000	99.3900	496,950	500,000	500,000	0	0	0	0	3.560	3.560		4,252	1,829	08/29/2017	10/05/2032
345397-VM-2	FORD MOTOR CREDIT CO LLC.			2FE	3FE	760,819	110.7720	664,631	600,000	656,493	0	(26,351)	0	0	8.125	3.339	JJ	22,479	48,750	11/01/2013	10/15/2020
345397-WF-6	FORD MOTOR CREDIT CO LLC.			2FE	3FE	210,268	104.8590	209,718	200,000	209,334	0	(935)	0	0	4.250	3.203	MS	2,385	4,250	06/26/2017	09/20/2022
345397-WP-4	FORD MOTOR CREDIT CO LLC.			2FE	3FE	1,145,642	100.0360	1,150,413	1,150,000	1,148,911	0	885	0	0	2.375	2.471	MS	8,270	27,313	03/05/2014	03/12/2019
345397-YK-4	FORD MOTOR CREDIT CO LLC.			2FE	3FE	1,125,425	101.2210	1,113,434	1,100,000	1,115,970	0	(5,883)	0	0	3.157	2.591	FA	14,180	34,727	05/18/2016	08/04/2020
345397-XL-2	FORD MOTOR CREDIT CO LLC.			2FE	3FE	344,750	103.4220	351,634	340,000	343,849	0	(427)	0	0	4.134	3.999	FA	5,739	14,056	11/04/2015	08/04/2025
345370-CO-1	FORD MTR CO DEL.			1	2FE	280,196	101.4130	294,098	290,000	280,985	0	172	0	0	4.750	5.035	JJ	6,352	13,775	08/09/2016	01/15/2043
345370-CS-7	FORD MTR CO DEL.			2	2FE	846,084	108.8210	876,008	805,000	846,019	0	(65)	0	0	5.291	5.022	JD	2,721	27,778	12/04/2017	12/08/2046
349553-D*-5	FORTIS INC.			2	2FE	2,000,000	104.2650	2,085,300	2,000,000	2,000,000	0	0	0	0	3.950	3.989	JD	39,719	39,500	06/30/2014	06/30/2024
34964C-AA-4	FORTUNE BRANDS HOME & SEC INC.			1,2	2FE	308,007	104.5460	324,092	310,000	308,443	0	175	0	0	4.000	4.120	JD	551	12,400	06/08/2015	06/15/2025
35640Y-AA-5	FREEDOM MORTGAGE CORP 144A			4FE	3FE	265,000	101.8750	269,969	265,000	265,000	0	0	0	0	8.125	8.290	MN	3,230	0	11/02/2017	11/15/2024
35671D-AZ-8	FREEDOM MORTGAGE CORP & FREEPORT-MCMORAN COPPER & GOLD.			2	3FE	1,030,563	99.5000	1,119,375	1,125,000	1,044,975	2,223	12,958	0	0	3.875	5.538	MS	12,836	43,594	12/19/2016	03/15/2023
35671D-BC-8	FREEDOM MORTGAGE CORP & FREEPORT-MCMORAN COPPER & GOLD.			3FE	3FE	336,806	99.8750	354,556	355,000	336,871	0	65	0	0	5.450	5.925	MS	5,697	0	10/17/2017	03/15/2043
35671D-BJ-3	FREEDOM MORTGAGE CORP & FREEPORT-MCMORAN COPPER & GOLD.			3FE	3FE	358,838	101.7500	381,563	375,000	359,012	0	175	0	0	5.400	5.884	MN	2,644	10,125	09/14/2017	11/14/2034
35671D-BL-8	FREEDOM MORTGAGE CORP & FREEPORT-MCMORAN COPPER & GOLD.			1,2	3FE	164,281	101.6700	177,923	175,000	165,519	349	1,108	0	0	4.550	5.584	MN	1,040	7,963	11/17/2016	11/14/2024
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO. KG 5%				3	1,000,000	106.3700	1,063,700	1,000,000	1,000,000	0	0	0	0	5.000	5.063	AO	12,361	50,000	04/02/2014	04/02/2024
35906A-AN-8	FRONTIER COMMUNICATIONS CORP.			1	4FE	714,350	66.2500	520,063	785,000	520,063	(200,531)	6,243	0	0	7.625	9.601	AO	12,636	59,856	02/22/2017	04/15/2024
35906A-AW-8	FRONTIER COMMUNICATIONS CORP.			1,2	4FE	127,014	75.6250	100,581	133,000	100,581	(26,801)	369	0	0	10.500	12.034	MS	4,112	6,983	08/03/2017	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP.			1,2	4FE	519,400	73.5000	411,600	560,000	411,600	(109,323)	1,523	0	0	11.000	12.820	MS	18,138	30,800	06/27/2017	09/15/2025
302941-AM-1	FTI CONSULTING INC.			1	3FE	776,250	103.0550	772,913	750,000	771,385	(2,781)	(2,084)	0	0	6.000	5.312	MN	5,750	24,000	07/07/2017	11/15/2022
361841-AH-2	GAMING & LEISURE P.			1	3FE	350,000	107.2500	375,375	350,000	350,000	0	0	0	0	5.375	5.447	AO	3,972	18,813	04/11/2016	04/15/2026
364725-BB-6	GANNETT CO INC 144A			3FE	3FE	251,250	102.0000	255,000	250,000	250,845	0	(204)	0	0	4.875	4.831	MN	1,557	12,188	12/17/2015	09/15/2021
364725-BC-4	GANNETT CO INC 144A			3FE	3FE	1,045,584	104.8750	1,101,188	1,050,000	1,046,784	0	384	0	0	5.500	5.633	MN	7,379	57,750	09/22/2014	09/15/2024
361448-AZ-6	GATX CORP.			1,2	2FE	290,721	101.6710	294,846	290,000	290,680	0	(42)	0	0	3.850	3.856	MS	2,822	7,164	06/26/2017	03/30/2027
361448-BA-0	GATX CORP.			2FE	3FE	781,240	98.6830	774,665	785,000	781,290	0	50	0	0	3.500	3.587	MS	4,503	0	10/31/2017	03/15/2028
36155W-AK-2	GC1 INC SR GLBL NT 2%			1,2	4FE	721,000	106.5000	745,500	700,000	715,114	6,947	(2,334)	0	0	6.875	6.490	AO	10,160	49,900	05/05/2015	04/15/2025
36155W-AH-9	GC1 INC SR NT.			2	4FE	429,365	101.7500	435,490	428,000	428,000	0	0	0	0	6.750	6.864	JD	2,408	30,003	05/14/2014	06/01/2021
369626-5J-9	GENERAL ELEC CAP CORP MTN BE.			1FE	3FE	32,848	107.6640	32,299	30,000	31,450	(353)	0	0	0	4.650	3.312	AO	287	1,395	11/01/2013	10/17/2021
369626-6S-8	GENERAL ELEC CAP CORP MTN BE.			1FE	3FE	190,959	101.5670	203,134	200,000	194,652	0	952	0	0	3.100	3.722	JJ	2,962	6,200	12/04/2013	01/09/2023
369604-BF-9	GENERAL ELECTRIC CO.			1	1FE	41,557	104.7600	47,142	45,000	41,820	0	68	0	0	4.125	4.659	AO	423	1,856	11/01/2013	10/09/2042
37045V-AK-6	GENERAL MTRS CO.			1,2	2FE	289,768	121.8390	353,333	290,000	289,779	0	6	0	0	6.600	6.716	AO	4,785	19,140	02/18/2016	04/01/2036
37045V-AP-5	GENERAL MTRS CO.			2FE	3FE	189,880	106.6150	202,569	190,000	189,882	0	1	0	0	5.150	5.221	AO	3,914	0	08/02/2017	04/01/2038
37045V-AQ-3	GENERAL MTRS CO.			2FE	3FE	809,730	109.0730	818,050	750,000	809,663	(67)	0	0	0	12.400	4.950	AO	16,200	0	12/04/2017	04/01/2048
37045X-AR-7	GENERAL MTRS FINL CO INC.			2FE	3FE	2,490,244	101.1290	2,472,614	2,445,000	2,478,720	(11,523)	0	0	0	3.150	2.439	JJ	35,514	38,509	06/26/2017	01/15/2020
37045X-AS-5	GENERAL MTRS FINL CO INC.			1,2	2FE	864,087	102.7470	873,350	850,000	861,783	(1,119)	0	0	0	4.000	3.802	JJ	15,678	25,000	06/26/2017	01/15/2025
37045X-BG-0	GENERAL MTRS FINL CO INC.			1,2	2FE	893,185	109.9610	962,159	875,000	891,320	(1,736)	0	0	0	5.250	5.036	MS	15,313	45,938	11/07/2016	03/01/2026
37045X-BK-1	GENERAL MTRS FINL CO INC.			1,2	2FE	523,651	101.9920	535,460	525,000	523,939	176	0	0	0	3.700	3.777	MN	2,806	19,425	05/04/2016	05/09/2023
37045X-BY-1	GENERAL MTRS FINL CO INC.			2FE	3FE	199,660	99.9220	199,844	200,000	199,692	32	0	0	0	3.150	3.212	JD	3,168	0	06/27/2017	06/

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
36162J-AA-4	GEO GROUP INC NEW			1	4FE	1,426,000		1,027,500	1,400,000	1,411,000	32,666	(2,416)	0	0	5.875	5.704	AO	17,364	82,250	05/28/2015	10/15/2024
375558-AS-2	GILEAD SCIENCES INC			1	1FE	161,395		126,802	150,000	160,499	0	(230)	0	0	5.650	5.221	JD	706	8,475	11/01/2013	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			1	1FE	899,316		116,032	825,000	898,015	0	(845)	0	0	4.800	4.285	AO	9,900	24,960	07/05/2017	04/01/2044
375558-BD-4	GILEAD SCIENCES INC			1,2	1FE	154,288		115,674	140,000	154,149	0	(139)	0	0	4.750	4.176	MS	2,217	3,325	06/28/2017	03/01/2046
375558-BK-8	GILEAD SCIENCES INC GLP CAPITAL LP / GLP			1,2	1FE	40,318		106,368	40,000	40,312	0	(6)	0	0	4.150	4.146	MS	553	1,572	10/12/2016	03/01/2047
361841-AD-1	FINANCING			1	3FE	750,000		103,750	750,000	750,000	0	0	0	0	4.875	4.934	MN	6,094	36,563	10/23/2013	11/01/2020
36186C-BY-8	GMAC INC				3FE	214,345		130,000	163,000	211,900	(1,976)	(469)	0	0	8.000	4.932	MN	2,173	6,520	10/25/2017	11/01/2031
38113Y-AE-9	GOLDEN NUGGET INC SR GLBL 144A 24				5FE	851,400		101,750	860,000	851,688	0	288	0	0	6.750	7.051	AO	12,255	29,025	09/12/2017	10/15/2024
38119F-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC			4	1	2,352,709		106,996	2,352,709	2,352,709	0	0	0	0	4.350	4.397	FA	40,084	102,343	08/01/2011	08/10/2031
38148Y-AA-6	GOLDMAN SACHS GROUP				1FE	875,000		102,839	875,000	875,000	0	0	0	0	4.017	4.057	AO	5,956	0	10/24/2017	10/31/2038
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2FE	163,848		133,864	150,000	162,608	0	(326)	0	0	6.750	6.107	AO	2,531	10,125	11/01/2013	10/01/2037
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	1,438,867		101,052	1,395,000	1,399,237	0	(17,234)	0	0	6.150	5.027	AO	21,448	85,793	11/01/2013	04/01/2018
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	1,890,107		110,883	1,690,000	1,827,408	0	(24,828)	0	0	5.750	3.644	JJ	42,379	82,800	06/26/2017	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	1,020,591		103,303	1,000,000	1,017,877	0	(1,869)	0	0	3.625	3.268	JJ	16,010	27,188	06/26/2017	01/22/2023
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	1,309,704		104,914	1,250,000	1,304,626	0	(5,079)	0	0	4.000	3.240	MS	16,389	35,000	06/26/2017	03/03/2024
38141G-VP-6	GOLDMAN SACHS GROUP INC			2	1FE	801,854		100,500	800,000	801,876	0	(254)	0	0	2.750	2.674	MS	6,478	18,494	06/26/2017	09/15/2020
38141G-YR-2	GOLDMAN SACHS GROUP INC				2FE	913,811		104,513	893,000	913,644	0	(337)	0	0	4.250	3.947	AO	7,380	27,795	10/17/2017	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1FE	635,927		102,660	635,000	635,849	0	(78)	0	0	3.850	3.967	JJ	10,526	12,224	02/13/2017	01/26/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1FE	104,757		102,609	105,000	104,796	0	21	0	0	3.750	3.814	FA	1,378	3,938	02/22/2016	02/25/2026
38145G-AF-7	GOLDMAN SACHS GROUP INC			2	1FE	3,223,646		101,462	3,210,000	3,220,997	0	(2,492)	0	0	2.586	2.523	FMAN	10,837	75,768	06/26/2017	11/15/2021
38148L-AC-0	GOLDMAN SACHS GROUP INC				1FE	1,624,973		101,583	1,600,000	1,623,407	0	(1,566)	0	0	3.500	3.285	JJ	24,578	28,000	06/26/2017	01/23/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	383,140		115,965	345,000	382,222	0	(684)	0	0	5.150	4.513	MN	1,925	17,768	08/24/2016	05/22/2045
38141G-GM-0	GOLDMAN SACHS GRP INC SR NT 6.25				1FE	318,062		134,760	295,000	316,262	0	(472)	0	0	6.250	5.796	FA	7,682	18,438	11/01/2013	02/01/2041
38141E-A6-6	GOLDMAN SACHS GRP INC MTN BE				1FE	405,531		108,122	360,000	385,378	0	(5,222)	0	0	6.000	3.026	JD	960	12,600	12/18/2017	06/15/2020
382550-B6-5	GOODYEAR TIRE & RUBR CO GRANITE ACQUISITION TERM B			1,2	3FE	245,000		102,375	245,000	245,000	0	0	0	0	4.875	4.934	MS	3,517	6,237	03/02/2017	03/15/2027
LX1413-86-8	LOAN				4FE	630,389		100,100	636,756	630,389	22,286	0	0	0	8.398	9.066	MJSD	2,674	55,268	10/15/2014	10/14/2022
389375-AK-2	GRAY TELEVISION INC 144A			1,2	4FE	498,128		99,750	507,000	499,137	3,957	908	0	0	5.125	5.474	AO	5,485	28,221	01/23/2017	10/15/2024
391228-AA-7	GREAT RIVER HYDRO, LLC				2FE	3,000,000		105,125	3,000,000	3,000,000	0	0	0	0	4.940	5.001	AO	103,740	54,752	04/18/2017	04/19/2032
39143G-AA-8	GREAT WESTN PETE LLC 144A				5FE	1,068,663		104,000	1,070,000	1,068,765	0	102	0	0	9.000	9.241	MS	24,343	48,150	08/16/2017	09/30/2021
39479T-AA-4	GREENEDEN US HOLDINGS 144A GREYSTAR REAL ESTATE PRTN			1,2	5FE	475,000		109,250	475,000	475,000	0	0	0	0	10.000	10.250	MN	4,090	47,368	11/21/2016	11/30/2024
39807U-AB-2	GRINDING MEDIA INCMC GRINDING 144A				4FE	295,000		103,000	295,000	295,000	0	0	0	0	5.750	5.833	JD	1,743	0	11/09/2017	12/01/2025
398545-AA-1	GRINDING MEDIA INCMC GRINDING 144A			1,2	4FE	752,430		107,370	750,000	751,976	0	(422)	0	0	7.375	7.431	JD	2,458	55,159	12/02/2016	12/15/2023
398905-AK-5	GROUP 1 AUTOMOTIVE INC			1,2	3FE	1,414,000		103,000	1,400,000	1,407,174	27,411	(2,737)	0	0	5.000	4.830	JD	5,833	70,000	05/29/2015	06/01/2022
W27108-AD-2	GUARANTEE SENIOR SECURED NOTE				2FE	3,000,000		98,227	3,000,000	3,000,000	0	0	0	0	3.190	3.215	AO	65,129	81,315	10/26/2016	10/26/2026
402635-AH-9	GULFPORT ENERGY CORP				4FE	375,000		100,000	375,000	375,000	0	0	0	0	6.000	6.090	AO	4,750	22,563	10/06/2016	10/15/2024
402635-AL-0	GULFPORT ENERGY CORP			1,2	4FE	1,671,250		100,500	1,660,000	1,665,625	(4,084)	(1,482)	0	0	6.375	6.343	MN	13,522	93,601	12/16/2016	05/15/2025
402635-AM-8	GULFPORT ENERGY CORP 144A GULFSTREAM NAT GAS SYS LLC				4FE	320,000		100,250	320,000	320,000	0	0	0	0	6.375	6.477	JJ	4,533	0	10/05/2017	01/15/2026
402740-AE-4	HA ECON 101-A TRUST			1	2FE	223,612		123,850	200,000	223,186	0	(369)	0	0	5.950	5.227	AO	2,512	11,900	11/04/2016	10/15/2045
404688-AA-7	HALLIBURTON CO				1FE	6,767,000		102,623	6,766,999	6,767,000	0	0	0	0	3.570	3.629	MON	23,487	40,276	09/29/2017	05/11/2041
406216-AS-0	HALLIBURTON CO				2FE	160,796		141,977	115,000	160,658	0	(36)	0	0	7.600	5.490	FA	3,302	8,740	11/01/2013	08/15/2096
406216-BK-6	HALLIBURTON CO			1,2	2FE	278,504		114,836	255,000	277,991	0	(387)	0	0	5.000	4.478	MN	1,629	11,375	06/26/2017	11/15/2045
410345-AJ-1	HANESBRANDS INC 144A			1,2	3FE	1,573,919		102,000	1,616,700	1,575,172	0	1,254	0	0	4.625	4.795	MN	9,367	61,744	11/22/2017	05/15/2024
410867-AF-2	HANOVER INS GROUP INC			1,2	2FE	789,911		104,024	750,000	787,857	0	(2,055)	0	0	4.500	3.802	AO	7,125	16,875	06/26/2017	04/15/2026
41242*-AT-9	HARDWOOD FUNDING LLC				1FE	2,000,000		102,030	2,000,000	2,000,000	0	0	0	0	3.530	3.561	JD	4,707	70,600	06/07/2013	06/07/2025
41242*-BH-4	HARDWOOD FUNDING LLC				1FE	1,000,000		100,895	1,000,000	1,000,000	0	0	0	0	3.680	3.714	JD	2,453	18,400	06/07/2017	06/07/2032
41242*-AZ-5	HARLAND CLARKE HLDGS CORP SER X				1	3,000,000		98,601	3,000,000	3,000,000	0	0	0	0	3.380	3.409	JD	6,760	101,400	03/20/2015	06/07/2030
412690-AF-6	144A				4FE	335,200		103,845	320,000	332,304	(2,201)	(695)	0	0	8.375	6.855	FA	10,124	0	10/31/2017	08/15/2022

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
416515-BB-9.	HARTFORD FINL SVCS GROUP INC. HARTFORD FINL SVCS GROUP INC			1	2FE	99,791		107,164	105,000	100,169	0	97	0	0	4.300	4.669	A0	953	4,515	11/01/2013	04/15/2043.
416518-AB-4.	D.			1	2FE	228,693		109,128	215,000	222,475	0	(1,591)	0	0	5.125	4.293	A0	2,326	11,019	11/01/2013	04/15/2022.
404119-BM-0.	HCA INC.				3FE	30,600		100,875	30,263	30,000	(209)	(129)	0	0	3.750	2.435	MS	331	563	08/30/2017	03/15/2019.
404119-BN-8.	HCA INC.			1	3FE	1,208,025		1,04,000	1,180,000	1,204,592	0	(3,351)	0	0	5.000	4.663	MS	17,372	59,000	12/22/2016	03/15/2024.
404119-BS-7.	HCA INC.			1,2	4FE	200,500		105,750	200,000	200,415	0	(42)	0	0	5.875	5.926	FA	4,439	11,750	12/03/2015	02/15/2026.
404119-BU-2.	HCA INC.			1,2	3FE	592,313		100,500	587,925	585,000	13,773	(611)	0	0	4.500	4.391	FA	9,945	26,325	09/06/2016	02/15/2027.
404119-BV-0.	HCA INC.				3FE	930,688		99,750	917,700	920,000	(12,937)	(51)	0	0	5.500	5.495	JD	2,249	24,316	09/05/2017	06/15/2047.
404121-AC-9.	HCA Inc.			1.	3FE	1,210,800		106,000	1,173,420	1,170,075	(16,676)	(24,683)	0	0	6.500	3.006	FA	27,183	37,603	04/25/2017	02/15/2020.
404121-AD-7.	HCA Inc.			1.	4FE	350,000		112,500	393,750	350,000	0	0	0	0	7.500	7.641	FA	9,917	26,250	07/26/2011	02/15/2022.
404121-AF-2.	HCA INC.				3FE	506,250		103,000	515,000	505,311	0	(862)	0	0	4.750	4.575	MN	3,958	23,750	11/28/2016	05/01/2023.
404121-AG-0.	HCA INC.			1.	4FE	691,875		106,750	720,563	675,000	0	(2,047)	0	0	5.875	5.529	MN	6,609	39,656	01/21/2016	05/01/2023.
421946-AK-0.	HEALTHCARE RLTY TR.				2FE	580,045		98,936	578,775	580,083	0	38	0	0	3.625	3.761	JJ	1,178	0	11/27/2017	01/15/2028.
423074-AS-2.	HEINZ H J CO 144A				2FE	1,927,440		106,016	1,908,293	1,800,000	0	(8,379)	0	0	4.875	2.787	FA	33,150	0	10/03/2017	02/15/2025.
423457-AB-6.	HELMERICH & PAYNE INTL DRILLI HERC RENTALS INC 2PR10 NT			1.	2FE	296,062		105,265	295,000	295,809	0	(94)	0	0	4.650	4.658	MS	4,039	13,718	03/13/2015	03/15/2025.
42806L-AA-9.	144A				4FE	1,342,000		107,750	1,446,005	1,342,000	0	0	0	0	7.500	7.641	JD	8,388	100,650	05/25/2016	06/01/2022.
428040-CT-4.	HERTZ CORP 144A				4FE	1,352,590		104,750	1,414,125	1,352,094	0	(496)	0	0	7.625	7.696	JD	8,578	50,039	06/14/2017	06/01/2022.
428040-CP-2.	HERTZ CORP SR NT.			1.	4FE	203,250		100,250	200,500	200,500	5,515	(515)	0	0	5.875	5.639	A0	2,481	11,750	09/15/2014	10/15/2020.
42809H-AH-0.	HESS CORP.			1,2	2FE	283,803		111,279	289,326	260,000	0	(27)	0	0	5.800	5.252	A0	3,770	0	12/04/2017	04/01/2047.
42824C-AU-3.	HEWLETT PACKARD CO.			1.	2FE	554,646		100,482	557,675	555,000	0	123	0	0	2.850	2.894	A0	3,779	16,134	11/28/2015	10/05/2018.
42824C-AN-9.	HEWLETT PACKARD ENTERPRISE CO.			1,2	2FE	1,216,285		105,091	1,213,796	1,155,000	0	(7,874)	0	0	4.400	3.341	A0	10,729	46,136	06/26/2017	10/15/2022.
431475-AB-8.	HILL ROM HLDGS INC 144A			1,2	4FE	300,000		101,970	305,910	300,000	0	0	0	0	5.000	5.063	FA	5,667	7,542	02/09/2017	02/15/2025.
432891-AH-2.	HILTON WORLDWIDE FINANCE LLC.				3FE	154,688		102,750	154,125	150,000	(336)	(226)	0	0	4.625	3.897	A0	1,734	0	10/06/2017	04/01/2025.
437076-AS-1.	HOME DEPOT INC.			1.	1FE	484,282		135,321	575,114	425,000	0	(1,637)	0	0	5.875	4.945	JD	1,040	24,969	11/01/2013	12/16/2036.
437076-AW-2.	HOME DEPOT INC.			1.	1FE	357,651		106,200	345,148	325,000	0	(4,361)	0	0	4.400	2.915	A0	3,575	14,300	11/01/2013	04/01/2021.
440543-AQ-9.	HORNBECK OFFSHORE SVCS INC NEW			1.	5FE	342,390		52,500	355,950	678,000	223,740	0	335,610	0	5.000	31.965	MS	11,300	33,900	03/14/2013	03/01/2021.
44107T-AU-0.	HOST HOTELS & RESORTS LP.				2FE	804,275		101,793	804,168	790,000	0	(78)	0	0	3.750	3.420	A0	6,254	0	12/19/2017	10/15/2023.
444454-AF-9.	HUGHES SATELLITE SYS CORP HUGHES SATELLITE SYS CORP SR NT.			1.	4FE	524,125		104,750	549,938	525,000	0	88	0	0	6.625	6.760	FA	14,492	35,168	11/08/2016	08/01/2026.
444454-AA-0.	HUMANA INC.			1,2	2FE	1,477,750		110,500	1,491,750	1,350,000	136	(18,652)	0	0	7.625	5.988	JD	4,575	102,938	05/29/2015	06/15/2021.
444859-BF-8.	HUMANA INC.			1,2	2FE	199,754		103,539	207,077	200,000	0	16	0	0	3.950	4.004	MS	2,326	3,928	03/13/2017	03/15/2027.
44569*-BP-5.	HUNT OIL COMPANY.				4	4,000,000		89,620	3,584,800	4,000,000	190,960	0	0	0	3.930	3.969	MN	21,397	157,200	11/12/2014	11/12/2024.
447010-AZ-5.	HUNTSMAN INTL LLC.				3FE	288,063		104,000	286,000	275,000	0	(2,590)	0	0	4.875	3.375	MN	1,713	13,406	04/24/2017	11/15/2020.
447010-BD-3.	HUNTSMAN INTL LLC.			1,2	3FE	715,750		106,625	853,000	800,000	0	10,548	0	0	5.125	7.199	MN	5,239	41,000	12/11/2015	11/15/2022.
45672W-AA-9.	INFOR SOFTWARE PARENT LLC 144A			1,2	5FE	508,750		102,250	511,250	500,000	0	(3,488)	0	0	7.125	6.390	MN	5,938	42,213	01/19/2017	05/01/2021.
45672N-AG-6.	INFOR US INC.			1,2	5FE	719,250		103,500	724,500	700,000	0	(2,465)	0	0	6.500	5.483	MN	5,814	22,750	08/16/2017	05/15/2022.
458140-AY-6.	INTEL CORP.				1FE	398,935		110,180	418,682	380,000	0	(52)	0	0	4.100	3.851	MN	2,164	0	11/09/2017	05/11/2047.
460146-CH-4.	INTL PAPER CO.			1.	2FE	328,873		125,167	381,761	305,000	0	(450)	0	0	6.000	5.153	MN	2,338	18,300	11/01/2013	11/15/2041.
460146-CM-3.	INTL PAPER CO.			1,2	2FE	198,578		113,096	226,192	200,000	0	45	0	0	5.000	5.120	MS	2,944	10,000	05/14/2015	09/15/2035.
460146-CN-1.	INTL PAPER CO.			1,2	2FE	84,261		115,802	98,432	85,000	0	11	0	0	5.150	5.275	MN	559	4,378	05/14/2015	05/15/2046.
46284P-AP-9.	IRON MTN INC DEL.			1.	4FE	832,750		101,250	840,375	830,000	0	(272)	0	0	5.750	5.782	FA	18,029	47,725	06/13/2016	08/15/2024.
46284V-AC-5.	IRON MTN INC NEW 144A				3FE	515,000		100,000	515,000	515,000	0	0	0	0	4.875	4.934	MS	7,183	0	09/06/2017	09/15/2027.
46284V-AE-1.	IRON MTN INC NEW 144A				3FE	480,000		99,500	477,600	480,000	(2,400)	0	0	0	5.250	5.319	MS	280	0	12/12/2017	03/15/2028.
465349-AA-6.	ITALICS MERGER SUB INC 144A				5FE	672,038		102,250	674,850	660,000	0	(1,606)	0	0	7.125	6.545	JJ	21,684	0	08/23/2017	07/15/2023.
465685-AN-5.	ITC HLDGS CORP 144A				2FE	969,340		100,073	970,704	970,000	0	8	0	0	3.350	3.386	MN	4,242	0	11/09/2017	05/15/2027.
46623E-KG-3.	J P MORGAN CHASE & CO MTN BE.			1,2	1FE	4,030,921		99,105	4,023,643	4,060,000	0	5,077	0	0	2.295	2.482	FA	35,200	60,060	06/26/2017	08/15/2021.
472319-AH-5.	JEFFERIES GROUP INC NEW			1.	2FE	505,380		111,870	503,415	450,000	0	(7,277)	0	0	6.875	4.969	A0	6,531	30,938	11/01/2013	04/15/2021.
475795-AC-4.	JELD-WEN INC 144A				4FE	170,000		100,750	171,275	170,000	0	0	0	0	4.625	4.788	JD	371	0	12/07/2017	12/15/2025.
475795-AD-2.	JELD-WEN INC 144A				4FE	235,000		101,000	237,350	235,000	0	0	0	0	4.875	4.934	JD	541	0	12/07/2017	12/15/2027.
478160-BJ-2.	JOHNSON & JOHNSON			1.	1FE	437,505		114,011	501,650	440,000	0	91	0	0	4.375	4.467	JD	1,390	19,250	12/02/2013	12/05/2033.
478160-CL-6.	JOHNSON & JOHNSON				1FE	677,980		102,426	696,499	680,000	0	10	0	0	3.400	3.450	JJ	3,275	0	11/08/2017	01/15/2038.
478375-AN-8.	JOHNSON CONTROLS INTERNATIONAL JOHNSON S C & SON INC SR NT			1,2	2FE	483,224		110,156	539,762	490,000	0	52	0	0	4.950	5.108	JJ	12,060	12,128	06/26/2017	07/02/2064.
478165-AF-0.	144A 3.																				

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
47987L-AA-9	JONAH EN LLC JONAH EN FIN COR				4FE	351,559		100,7500	352,625	350,000	351,523	0	(36)	0	7.250	7.285	AO	6,203	0	11/06/2017	10/15/2025
46647P-AJ-5	JP MORGAN CHASE BANK NA				1FE	829,470		102,7970	848,074	825,000	829,438	0	(32)	0	3.882	3.880	JJ	13,967	0	10/17/2017	07/24/2038
46647P-AK-2	JP MORGAN CHASE BANK NA				1FE	233,158		104,2890	239,864	230,000	233,142	0	(16)	0	4.032	3.992	JJ	4,044	0	09/18/2017	07/24/2048
46647P-AL-0	JP MORGAN CHASE BANK NA				1FE	515,000		103,2530	531,751	515,000	515,000	0	0	0	3.964	4.003	MN	2,892	0	11/03/2017	11/15/2048
46625H-GY-0	JPMORGAN CHASE & CO				1FE	427,941		100,1390	370,515	370,000	370,562	0	(14,227)	0	6.000	2.102	JJ	10,237	22,200	11/01/2013	01/15/2018
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	1,223,029		101,2500	1,179,563	1,165,000	1,131,221	0	(21,234)	0	7.900	5.261	AO	15,850	92,035	11/01/2013	12/29/2099
46625H-HU-7	JPMORGAN CHASE & CO				1FE	313,457		104,8520	330,283	315,000	314,501	0	165	0	4.250	4.357	AO	2,826	13,388	10/14/2010	10/15/2020
46625H-KA-7	JPMORGAN CHASE & CO			2	1FE	2,079,850		99,9330	2,078,608	2,080,000	2,082,880	0	580	0	2.250	2.188	JJ	20,540	24,469	10/12/2017	01/23/2020
46625H-LW-8	JPMORGAN CHASE & CO			2	1FE	723,401		100,8730	711,156	705,000	717,088	0	(4,878)	0	2.750	2.023	JD	431	19,388	09/14/2016	06/23/2020
46625H-NJ-5	JPMORGAN CHASE & CO				2FE	854,008		106,2850	850,282	800,000	849,166	0	(4,164)	0	4.250	3.531	AO	8,500	34,000	10/31/2016	10/01/2027
46625H-RW-2	JPMORGAN CHASE & CO			2	1FE	1,706,306		102,5890	1,728,626	1,685,000	1,703,790	0	(2,400)	0	2.595	2.407	JAJO	8,380	31,459	06/26/2017	10/24/2023
46625H-RY-8	JPMORGAN CHASE & CO				1FE	1,325,174		103,6250	1,331,581	1,285,000	1,324,253	0	(920)	0	3.782	3.417	FA	20,249	0	10/12/2017	02/01/2028
48126B-AA-1	JPMORGAN CHASE & CO				1FE	554,988		125,5770	627,884	500,000	550,326	0	(1,130)	0	5.400	4.758	JJ	13,125	27,000	11/01/2013	01/06/2042
48126B-AC-4	JPMORGAN CHASE & CO			2	2FE	375,000		109,8800	412,050	375,000	375,000	0	0	0	6.100	6.193	AO	5,719	22,875	09/18/2014	10/01/2024
48121B-AD-3	JRD HOLDINGS INC.				2FE	1,000,000		102,3470	1,023,470	1,000,000	1,000,000	0	0	0	4.130	4.173	MS	10,784	41,300	03/27/2014	03/27/2024
483050-AC-7	KAISER FNDTN HOSP/HLTH MTN BE				1FE	214,215		100,0940	215,203	215,000	214,261	0	46	0	3.150	3.218	MN	1,129	3,349	04/25/2017	05/01/2027
485134-B0-2	KANSAS CITY PWR & LT CO				2FE	261,052		105,8760	275,279	260,000	261,043	0	(10)	0	4.200	4.200	JD	485	5,460	06/26/2017	06/15/2047
48238T-AA-7	KAR AUCTION SVCS INC 144A				4FE	340,000		102,5000	348,500	340,000	340,000	0	0	0	5.125	5.191	JD	1,452	8,761	05/22/2017	06/01/2025
489399-AG-0	KENNEDY-WILSON INC.			1,2	4FE	1,010,000		103,2500	1,032,500	1,000,000	1,008,054	0	(1,632)	0	5.875	5.739	AO	14,688	58,750	10/19/2016	04/01/2024
492386-AU-1	KERR MCGEE CORP			1	3FE	855,810		117,8780	347,739	295,000	335,411	0	(5,244)	0	6.950	4.547	JJ	10,251	20,503	11/01/2013	07/01/2024
49327M-2G-8	KEYBANK NATIONAL ASSOCIATION				1FE	264,942		99,7070	264,223	265,000	264,818	0	80	0	2.250	2.295	MS	1,739	5,963	02/09/2015	03/16/2020
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE				2FE	321,545		107,7670	328,691	305,000	312,612	0	(2,192)	0	5.100	4.325	MS	4,191	15,555	11/01/2013	03/24/2021
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS				4FE	105,000		102,2500	107,363	105,000	105,000	0	0	0	4.750	4.806	JD	416	2,300	06/12/2017	06/01/2027
LX1470-95-9	KIK CUSTOM PRODUCTS TERM LOAN				4FE	593,953		100,6000	596,771	593,212	593,953	0	0	0	5.648	5.819	FMAN	3,350	41,315	10/26/2016	08/26/2022
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,120,257		103,2020	1,135,226	1,100,000	1,117,757	0	(1,927)	0	3.950	3.606	MS	14,483	32,588	06/26/2017	09/01/2022
494550-BS-4	KINDER MORGAN ENERGY PARTNERS				2FE	2,558,600		103,7120	2,540,934	2,450,000	2,555,377	0	(3,223)	0	4.150	3.361	FA	42,365	0	10/24/2017	02/01/2024
494550-BW-5	KINDER MORGAN ENERGY PARTNERS			1	2FE	143,956		105,7260	148,016	140,000	143,917	0	(38)	0	5.400	5.273	MS	2,520	4,320	06/26/2017	09/01/2044
49456B-AH-4	KINDER MORGAN INC DEL			1	2FE	529,504		109,4390	547,197	500,000	529,255	0	(249)	0	5.550	5.216	JD	2,313	13,875	06/26/2017	06/01/2045
49456B-AM-3	KINDER MORGAN INC DEL				2FE	1,607,327		99,3910	1,600,193	1,610,000	1,607,372	0	44	0	3.150	3.211	JJ	19,863	0	11/28/2017	01/15/2023
482480-AE-0	KLA-TENCOR CORP			1,2	2FE	1,051,188		108,4700	1,068,425	985,000	1,045,017	0	(6,171)	0	4.650	3.636	MN	7,634	40,804	06/26/2017	11/01/2024
482539-AA-1	KLX INC 144A			1	4FE	1,111,640		104,7200	1,149,826	1,098,000	1,109,706	(498)	(1,436)	0	5.875	5.698	JD	5,376	64,508	05/03/2017	12/01/2022
500760-AN-6	KRAFT FOODS GROUP INC SR NT				2FE	39,625		126,8720	50,749	40,000	39,658	0	7	0	6.500	6.682	FA	1,026	2,600	07/18/2012	02/09/2040
500760-AU-0	KRAFT FOODS GROUP INC SR NT				2FE	119,134		105,9500	110,188	104,000	109,386	0	(2,444)	0	5.375	2.848	FA	2,189	5,590	11/01/2013	02/10/2020
50077L-AD-8	KRAFT HEINZ FOODS CO SR GLBL			1,2	2FE	453,007		96,2280	437,837	455,000	453,292	0	175	0	3.000	3.074	JD	1,138	13,650	05/10/2016	06/01/2026
50077L-AJ-5	KRAFT HEINZ FOODS CO SR NT			3.5%22	2FE	258,585		102,2750	255,688	250,000	257,806	0	(779)	0	3.500	2.756	JJ	4,035	0	07/13/2017	07/15/2022
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT			5%35	2FE	193,146		109,1770	212,896	195,000	193,290	0	59	0	5.000	5.141	JJ	4,496	9,750	06/23/2015	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT			5.2%45	2FE	275,393		110,0020	275,005	250,000	275,150	0	(242)	0	5.200	4.601	JJ	5,994	6,500	06/26/2017	07/15/2045
501044-DG-3	KROGER CO				2FE	137,329		99,8490	139,788	140,000	137,351	0	22	0	4.450	4.620	FA	2,596	3,236	06/26/2017	02/01/2047
501066-AA-0	KRONOS ACQUISITION HLDGS 144A			1,2	5FE	273,625		93,5000	257,125	275,000	257,125	(16,603)	103	0	9.000	9.314	FA	9,350	12,375	05/23/2017	08/15/2023
502413-AY-3	L-3 COMMUNICATIONS CORP			1	2FE	1,323,461		104,7420	1,248,520	1,192,000	1,242,926	0	(26,220)	0	5.200	2.757	AO	13,086	59,774	06/26/2017	10/15/2019
50540R-AP-7	LABORATORY CORP AMER HLDGS			1	2FE	50,234		101,9540	50,977	50,000	50,142	0	(32)	0	3.200	3.150	FA	667	1,600	01/21/2015	02/01/2022
505742-AD-8	LADDER CAPITAL FIN HLDGS 144A				3FE	154,106		103,0000	154,500	150,000	153,914	0	(193)	0	5.875	4.847	FA	3,672	0	11/14/2017	08/01/2021
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A				3FE	575,000		99,5000	572,125	575,000	572,125	(2,875)	0	0	5.250	5.319	AO	8,050	0	09/11/2017	10/01/2025
50587K-AA-0	LAFARGEHOLCIM FIN US LLC 144A			1,2	2FE	1,198,882		98,5960	1,207,803	1,225,000	1,200,835	0	1,903	0	3.500	3.803	MS	11,791	28,875	06/26/2017	09/22/2026
50587K-AB-7	LAFARGEHOLCIM FIN US LLC 144A				2FE	212,566		105,9430	211,885	200,000	212,520	0	(46)	0	4.750	4.410	MS	2,613	0	10/17/2017	09/22/2046
512807-AR-9	LAM RESEARCH CORP			1,2	2FE	824,611		100,6280	825,146	820,000	824,130	0	(493)	0	2.800	2.661	JD	1,020	18,060	06/26/2017	06/15/2021
526057-BS-2	LENNAR CORP				3FE	307,500		101,0000	303,000	300,000	303,000	(959)	(3,541)	0	4.125	2.356	MS	3,644	6,188	04/25/2017	12/01/2018
526057-BT-0	LENNAR CORP				3FE	184,725		102,2500	184,050	180,000	184,050	(239)	(436)	0	4.500	2.626	JD	360	4,050	11/13/2017	06/15/2019
526057-BU-7	LENNAR CORP				3FE	881,487		102,6250	872,313	850,000	872,313	(2,									

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
527298-BD-4	LEVEL 3 ESCROW II INC			1	3FE	100,000		101,280	100,000	100,000	0	0	0	0	5.375	5.447	MN	687	5,375	07/29/2014	08/15/2022
527298-BC-6	LEVEL 3 FING INC			1	3FE	138,544		136,013	135,000	136,013	(1,638)	(445)	0	0	5.625	5.248	JD	338	7,594	12/08/2015	02/01/2023
527298-BF-9	LEVEL 3 FING INC			1,2	3FE	592,950		596,488	590,000	593,527	0	234	0	0	5.125	5.246	MS	10,165	30,494	07/13/2015	05/01/2023
53079E-AG-9	LIBERTY MUT GROUP INC 144A			1	2FE	110,907		129,219	100,000	109,658	0	(327)	0	0	6.500	5.696	MS	1,914	6,500	11/01/2013	03/15/2035
53079E-AW-4	LIBERTY MUT GROUP INC 144A			1	2FE	164,933		172,647	160,000	162,743	0	(567)	0	0	4.950	4.566	MN	1,320	7,920	11/01/2013	05/01/2022
53079E-BE-3	LIBERTY MUT GROUP INC 144A			1	2FE	125,061		131,717	125,000	125,037	0	(6)	0	0	4.250	4.289	JD	236	5,313	11/01/2013	06/15/2023
53154*-AM-5	LIBERTY UTILITIES				2FE	2,000,000		2,034,440	2,000,000	2,000,000	0	0	0	0	3.940	3.979	AO	13,352	47,499	03/24/2017	04/30/2027
53219L-AM-1	LIFEPPOINT HEALTH INC				3FE	663,049		663,000	650,000	661,413	(728)	(908)	0	0	5.500	4.523	JD	2,979	17,875	11/10/2017	12/01/2021
532776-AZ-4	LIN TELEVISION CORP SR GLBL NT 22			1	4FE	1,081,188		1,092,000	1,050,000	1,071,699	9,748	(3,799)	0	0	5.875	5.460	MN	7,882	61,688	05/26/2015	11/15/2022
534187-AW-9	LINCOLN NATL CORP IND			1	2FE	82,984		90,227	70,000	81,667	0	(341)	0	0	6.300	5.029	AO	1,005	4,410	11/01/2013	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND			1	2FE	56,449		62,235	57,000	56,884	0	69	0	0	8.750	9.096	JJ	2,494	4,988	06/17/2009	07/01/2019
534187 AY 5	LINCOLN NATL CORP IND			1	2FE	796,897		753,785	700,000	735,580	(15,061)	0	0	0	6.250	3.791	FA	16,528	42,188	06/26/2017	02/15/2020
536797-AC-7	LITHIA MTRS INC 144A				3FE	210,000		218,925	210,000	210,000	0	0	0	0	5.250	5.319	FA	4,808	0	07/17/2017	08/01/2025
539830-BN-8	LOCKHEED MARTIN CORP GLBL B NT4 09				2FE	327,233		342,306	327,000	327,232	0	(1)	0	0	4.090	4.128	MS	4,458	0	09/01/2017	09/15/2052
548661-AK-3	LOWES COS INC				1FE	42,453		52,926	41,000	42,030	0	(62)	0	0	6.500	6.282	MS	785	2,665	07/17/2009	03/15/2029
50218P-AA-5	LSC COMMUNICATIONS INC 144A				4FE	352,450		349,350	340,000	349,350	(2,350)	(750)	0	0	8.750	8.029	AO	6,281	13,563	10/12/2017	10/15/2023
55305B-AQ-4	M/I HOMES INC SR NT 5 625%25				3FE	345,000		350,147	345,000	345,000	0	0	0	0	5.625	5.704	FA	7,978	0	07/31/2017	08/01/2025
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	119,400		120,758	120,000	119,724	0	62	0	0	3.875	3.976	JJ	2,144	4,650	11/01/2013	01/15/2022
55616X-AJ-6	MACYS RETAIL HLDGS INC			1	2FE	140,019		132,661	140,000	141,689	0	435	0	0	4.300	5.997	FA	2,680	7,095	11/01/2013	02/15/2043
55616X-AL-1	MACYS RETAIL HLDGS INC				2FE	229,135		231,315	240,000	229,688	0	553	0	0	3.625	4.449	JD	725	4,350	08/07/2017	06/01/2024
65864M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX				2FE	1,273,408		1,263,540	1,200,000	1,263,221	0	(8,487)	0	0	4.750	3.845	MN	8,550	57,000	02/17/2017	05/07/2024
559079-AK-4	MAGELLAN HEALTH INC				2FE	748,568		754,882	750,000	748,619	0	51	0	0	4.400	4.481	MS	9,075	0	09/15/2017	09/22/2024
559080-AE-6	MAGELLAN MIDSTREAM PRTRNS LP			1	2FE	109,618		105,924	110,000	109,924	0	45	0	0	6.550	6.707	JJ	3,322	7,205	06/19/2009	07/15/2019
559080-AG-1	MAGELLAN MIDSTREAM PRTRNS LP			2	2FE	431,704		452,462	400,000	430,976	0	(635)	0	0	5.150	4.681	AO	4,349	20,600	11/07/2016	10/15/2043
56081#-AT-7	MAJOR LEAGUE BASEBALL BOND FIX				1FE	2,000,000		2,129,200	2,000,000	2,000,000	0	0	0	0	4.190	4.234	JD	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE BASEBALL TRUST				1FE	1,000,000		1,011,030	1,000,000	1,000,000	0	0	0	0	3.550	3.582	JD	2,071	35,500	12/10/2015	12/10/2027
56081#-BM-1	SERIES				1FE	1,339,693		1,339,693	1,339,693	1,339,693	0	0	0	0	3.380	3.409	JD	2,641	0	12/11/2015	12/10/2029
55279H-AJ-9	MANUFACTURER AND TRADERS			2	1FE	383,729		384,781	385,000	384,905	0	44	0	0	2.100	2.123	FA	3,256	8,085	02/03/2015	02/06/2020
570535-AH-7	MARKEL CORP			1	2FE	1,283,325		1,239,425	1,150,000	1,190,141	0	(21,915)	0	0	7.125	5.123	MS	20,712	81,938	11/01/2013	09/30/2019
570535-AS-3	MARKEL CORP				2FE	273,303		282,453	275,000	273,308	0	5	0	0	4.300	4.384	MN	1,938	0	10/30/2017	11/01/2047
57169*-AY-3	MARS INC				1	2,000,000		1,887,340	2,000,000	2,000,000	0	0	0	0	2.820	2.840	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9	MARS INC				1	1,000,000		1,014,570	1,000,000	1,000,000	0	0	0	0	3.630	3.663	MS	9,277	18,150	03/29/2017	03/29/2029
57169*-AJ-6	MARS INCORPORATED				1	3,000,000		3,000,000	3,000,000	3,000,000	0	0	0	0	6.470	6.575	AO	45,829	194,100	10/01/2008	10/06/2018
57169*-AT-4	MARS INCORPORATED 144A				1	2,000,000		2,038,940	2,000,000	2,000,000	0	0	0	0	3.490	3.520	AO	15,511	69,800	10/01/2012	10/11/2024
571748-AT-9	MARSH & MCLENNAN COS INC			1	1FE	149,921		150,544	150,000	149,987	0	16	0	0	2.550	2.578	AO	808	3,825	09/24/2013	10/15/2018
571748-AY-8	MARSH & MCLENNAN COS INC				1FE	1,405,645		1,404,202	1,405,000	1,405,861	0	(109)	0	0	2.350	2.355	MS	10,547	30,080	06/26/2017	03/06/2020
571748-AZ-5	MARSH & MCLENNAN COS INC			1,2	1FE	273,528		281,982	270,000	273,359	0	(185)	0	0	3.750	3.605	MS	3,009	8,813	06/26/2017	03/14/2026
571748-BA-9	MARSH & MCLENNAN COS INC			1,2	1FE	563,821		563,674	550,000	566,279	0	(1,542)	0	0	3.300	2.686	MS	5,395	9,075	06/26/2017	03/14/2023
573284-AU-0	MARTIN MARIETTA MATLS INC				2FE	299,043		296,841	300,000	299,044	0	1	0	0	4.250	4.315	JD	390	0	12/06/2017	12/15/2047
57665R-AG-1	MATCH GROUP INC 144A				3FE	406,011		416,150	410,000	406,047	0	37	0	0	5.000	5.190	JD	1,538	0	11/17/2017	12/15/2027
577081-BB-7	MATTEL INC 144A				3FE	365,000		369,909	365,000	365,000	0	0	0	0	6.750	6.867	JD	821	0	12/15/2017	12/15/2025
577128-AA-9	MATTHEWS INTL CORP 144A				4FE	380,000		383,800	380,000	380,000	0	0	0	0	5.250	5.319	JD	1,385	0	12/01/2017	12/01/2025
58013M-FA-7	MCDONALDS CORP MED TERM NT BE			1,2	2FE	876,019		938,344	810,000	875,140	0	(810)	0	0	4.875	4.430	JD	2,413	33,028	10/17/2017	12/09/2045
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA MEDIACOM BROADBAND LLC &			1	4FE	56,513		55,688	55,000	55,688	(702)	(123)	0	0	5.500	4.717	AO	639	1,513	09/07/2017	04/15/2021
58446V-AG-6	MEDIA			1	4FE	524,669		518,888	505,000	516,115	(6,897)	(1,366)	0	0	6.375	5.664	AO	8,048	19,922	07/19/2017	04/01/2023
58502B-AA-4	MEDNAX INC 144A				3FE	247,144		249,288	245,000	247,076	0	(68)	0	0	5.250	5.072	JD	1,072	6,431	11/10/2017	12/01/2023
585055-BT-2	MEDTRONIC INC			1	1FE	516,178		574,930	510,000	516,342	0	(82)	0	0	4.375	4.327	MS	6,570	20,300	06/26/2017	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1FE	900,435		1,048,547	900,000	900,524	0	11	0	0	4.625	4.676	MS	12,256	41,163	06/26/2017	03/15/2045
58933Y-AR-6	MERCK & CO INC				1FE	1,523,484		1,508,867	1,515,000	1,522,935	0	(549)	0	0	2.750	2.684	FA	16,318	20,831	06/28/2017	02/10/2025
59001K-AD-2	MERITOR INC			1,2	4FE	600,000		631,500	600,000	600,000	12,000	0	0	0	6.250	6.348	FA	14,167	37,500	0	

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
552953-BY-6	MGM RESORTS INTERNATIONAL				3FE	116,025		108,000	105,000	113,400	(1,360)	(1,265)	0	0	6.750	3.219	AO	1,772	3,544	08/16/2017	10/01/2020
552953-CA-7	MGM RESORTS INTERNATIONAL				3FE	845,500		109,720	760,000	833,872	(9,504)	(2,124)	0	0	6.625	3.656	JD	2,238	25,175	11/22/2017	12/15/2021
552953-CB-5	MGM RESORTS INTERNATIONAL				3FE	31,725		103,500	30,000	31,050	(458)	(217)	0	0	5.250	2.945	MS	398	788	08/30/2017	03/31/2020
594918-BE-3	MICROSOFT CORP.			1,2	1FE	432,837		106,9830	481,423	433,051	0	188	0	0	4.000	4.245	FA	6,950	18,000	11/09/2016	02/12/2055
594918-BL-7	MICROSOFT CORP.			1,2	1FE	247,803		117,2100	269,582	230,000	0	(302)	0	0	4.450	4.044	MN	1,649	9,345	06/26/2017	11/03/2045
594918-BU-7	MICROSOFT CORP.			1,2	1FE	574,519		106,7390	524,424	585,000	0	68	0	0	3.950	4.082	FA	9,179	11,751	05/18/2017	08/08/2056
594918-CA-0	MICROSOFT CORP.			1,2	1FE	1,674,109		114,3270	1,869,246	1,635,000	0	(375)	0	0	4.250	4.159	FA	27,988	34,744	06/26/2017	02/06/2047
594918-CB-8	MICROSOFT CORP.			1,2	1FE	642,507		118,4120	669,030	642,418	0	(88)	0	0	4.500	3.856	FA	10,241	0	12/19/2017	02/06/2057
59562Y-AT-4	MIDAMERICAN ENERGY HLDGS NEW			1	1FE	645,743		100,9420	706,597	700,000	0	0	0	0	5.750	0.000	AO	10,063	40,250	09/10/2008	04/01/2018
59562Y-BD-8	MIDAMERICAN ENERGY HLDGS NEW			1	1FE	178,936		121,5580	180,000	179,005	0	18	0	0	5.150	5.256	MN	1,185	9,270	11/05/2013	11/15/2043
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A			1,2	4FE	469,169		106,1250	440,000	463,739	(873)	(4,262)	0	0	6.875	4.983	FA	11,428	21,141	07/18/2017	08/15/2023
60040*-AA-4	MILLENNIUM PARKING GARAGES, LLC				2FE	3,000,000		95,9660	2,878,980	3,000,000	0	0	0	0	3.570	3.618	MJSD	29,453	91,630	11/22/2016	11/22/2028
605068-AB-1	MISSION HEALTH SYS INC			4	1FE	1,238,934		106,5840	1,385,592	1,300,000	0	1,515	0	0	4.424	4.830	JD	4,793	39,816	06/26/2017	12/01/2039
60855R-AH-3	MOLINA HEALTHCARE INC 144A				4FE	1,182,481		99,7500	1,172,063	1,175,000	(9,615)	(803)	0	0	4.875	4.788	JD	2,546	30,073	05/23/2017	06/15/2025
61166W-AP-6	MONSANTO CO NEW			1,2	1FE	132,986		106,5550	143,849	133,074	0	47	0	0	4.400	4.547	JJ	2,739	5,280	06/26/2017	07/15/2044
617446-7Y-9	MORGAN STANLEY				2FE	1,609,870		104,7860	1,595,889	1,601,210	0	(7,304)	0	0	4.350	3.689	MS	20,795	63,858	06/26/2017	09/08/2026
61744Y-AL-2	MORGAN STANLEY				1FE	1,610,636		103,5490	1,656,790	1,600,000	0	(83)	0	0	3.971	3.961	JJ	27,709	0	10/17/2017	07/22/2038
61746B-DJ-2	MORGAN STANLEY			1	1FE	423,217		103,6360	419,726	405,000	0	(2,197)	0	0	3.750	3.124	FA	5,316	15,188	04/22/2015	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1FE	544,278		104,2370	562,878	540,000	0	(405)	0	0	3.875	3.807	JJ	8,951	20,925	12/14/2016	01/27/2026
61746B-EA-0	MORGAN STANLEY				1FE	325,373		99,8330	324,456	325,325	0	(48)	0	0	2.500	2.484	AO	1,580	4,063	06/26/2017	04/21/2021
61746B-EC-6	MORGAN STANLEY			2	1FE	2,652,109		102,8450	2,709,960	2,630,000	0	(1,469)	0	0	2.765	2.700	JAJO	13,963	58,375	06/26/2017	10/24/2023
61746B-EG-7	MORGAN STANLEY			1	1FE	273,136		109,6180	301,450	275,000	0	29	0	0	4.375	4.465	JJ	5,314	6,082	01/17/2017	01/22/2047
61746B-EH-5	MORGAN STANLEY			2	1FE	1,572,726		100,3990	1,571,238	1,565,000	0	(1,333)	0	0	2.213	1.889	FMAN	4,618	9,162	10/12/2017	02/14/2020
61747W-AF-6	MORGAN STANLEY			1	1FE	131,304		108,9740	125,320	115,000	0	(2,067)	0	0	5.750	3.718	JJ	2,865	6,613	02/01/2013	01/25/2021
61747W-AL-3	MORGAN STANLEY			1	1FE	630,273		109,3840	612,549	560,000	0	(8,981)	0	0	5.500	3.659	JJ	13,090	30,800	11/01/2013	07/28/2021
61747Y-CJ-2	MORGAN STANLEY			1	1FE	753,126		105,3820	695,518	660,000	0	(16,119)	0	0	5.625	3.018	MS	10,106	37,125	11/01/2013	09/23/2019
617482-V9-2	MORGAN STANLEY				1FE	141,981		139,0350	166,842	120,000	0	(407)	0	0	6.375	5.213	JJ	3,336	7,650	11/01/2013	07/24/2042
61761J-VL-0	MORGAN STANLEY			1	1FE	1,032,886		103,3330	1,033,326	1,000,000	0	(2,066)	0	0	3.700	3.218	AO	6,989	18,500	06/26/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2FE	474,816		101,5480	472,198	465,000	0	(189)	0	0	3.950	3.719	AO	3,469	9,184	10/12/2017	04/23/2027
61945C-AD-5	MOSAIC CO NEW			1	2FE	199,252		108,9050	217,811	200,000	0	25	0	0	5.450	5.556	MN	1,393	10,900	11/07/2013	11/15/2033
553283-AB-8	MPH ACQUISITION HLDGS LLC 144A			1,2	5FE	525,000		106,5000	559,125	525,000	0	0	0	0	7.125	7.252	JD	3,117	37,406	05/25/2016	06/01/2024
55336V-AL-4	MPLX LP SR GLBL NT5 2%47			1,2	2FE	29,791		109,7430	32,923	30,000	0	3	0	0	5.200	5.315	MS	520	871	02/07/2017	03/01/2047
55342U-AF-1	MPT OPERATING PARTNERSHIP L.P.			1,2	3FE	875,000		105,7500	925,313	875,000	0	0	0	0	6.375	6.477	MS	18,594	55,781	02/17/2016	03/01/2024
55342U-AG-9	MPT OPERATING PARTNERSHIP L.P.			1,2	3FE	450,000		103,5000	465,750	450,000	9,000	0	0	0	5.250	5.319	FA	9,844	24,216	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP L.P.				3FE	675,000		101,8750	687,656	675,000	0	0	0	0	5.000	5.063	AO	9,375	0	09/07/2017	10/15/2027
553794-AB-4	MUFF AMERICAS HOLDINGS CORP			1	1FE	614,883		99,4570	611,661	615,000	0	23	0	0	2.250	2.267	FA	5,420	13,838	02/05/2015	02/10/2020
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B				4FE	736,956		100,1390	741,677	740,648	0	0	0	0	4.898	5.166	FMAN	3,728	11,353	07/31/2017	05/25/2023
626717-AF-9	MURPHY OIL CORP			2	3FE	762,750		100,3750	873,263	870,000	0	14,073	0	0	3.700	6.116	JD	2,683	40,890	10/11/2016	12/01/2022
626717-AH-5	MURPHY OIL CORP			1,2	3FE	175,000		106,7500	186,813	175,000	0	0	0	0	6.875	6.993	FA	4,545	11,964	08/12/2016	08/15/2024
626717-AJ-1	MURPHY OIL CORP				3FE	501,250		102,2500	511,250	500,000	0	(70)	0	0	5.750	5.782	FA	10,622	0	08/07/2017	08/15/2025
34487#-AC-1	NATIONAL FOOTBALL LEAGUE TRUST VII				1FE	1,000,000		103,9510	1,039,510	1,000,000	0	0	0	0	3.820	3.820		7,534	38,731	10/20/2014	10/20/2026
63636#-AC-0	NATIONAL HOCKEY LEAGUE				2FE	1,000,000		99,0370	990,370	1,000,000	0	0	0	0	3.710	3.744	JD	2,164	13,088	08/10/2017	08/10/2029
63860U-AK-6	NATIONSTAR MTG LLC			1,2	4FE	810,900		101,3750	805,931	795,000	0	(7,452)	0	0	6.500	5.467	JJ	25,838	25,838	01/27/2017	07/01/2021
63938C-AA-6	NAVIENT CORPORATION			1	3FE	150,000		101,3750	152,063	150,000	0	0	0	0	5.000	5.063	AO	1,354	7,500	02/15/2017	10/26/2020
63938C-AF-5	NAVIENT CORPORATION			1	3FE	249,895		104,9500	262,375	250,000	0	14	0	0	6.500	6.615	JD	722	12,549	03/02/2017	06/15/2022
63938C-AH-1	NAVIENT CORPORATION				3FE	309,969		102,7500	318,525	309,971	0	2	0	0	6.750	6.866	JD	349	12,148	05/23/2017	06/25/2025
63934E-AT-5	NAVISTAR INTL CORP NEW 144A				5FE	695,000		104,3380	725,149	695,000	0	0	0	0	6.625	6.735	MN	7,034	0	11/02/2017	11/01/2025
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN				4FE	292,105		100,2810	294,397	292,105	0	0	0	0	3.500	3.683	FMAN	1,598	852	11/02/2017	11/06/2024
63946B-AE-0	NBCUNIVERSAL MEDIA LLC			1	1FE	490,390		105,9880	476,946	450,000	0	(5,428)	0	0	4.375	3.036	AO	4,922	19,688	11/01/2013	04/01/2021
LX1678-68-4	NBTY (NATURE'S BOUNTY) 2L TL				5FE	623,700		93,0000	585,900	630,000	(37,800)	0	0	0	7.750	8.282	MJSD	4,204	13,829	08/15/2017	09/15/2025
62886E-AJ-7	NCR CORP NEW																				

ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
64110L-AP-1	NETFLIX INC 144A				4FE	685,000	98.0000	671,300	685,000	671,300	(13,700)	0	0	0	4.875	4.934	AO	6,029	0	10/23/2017	04/15/2028
641423-BS-6	NEVADA POWER CO			1	1FE	283,096	101.7170	305,151	300,000	283,096	0	0	0	6.500	0.000	MN	2,492	19,500	09/24/2008	05/15/2018	
646025-C*-5	NEW JERSEY RESOURCES CORP			1		1,000,000	103.3500	1,033,500	1,000,000	1,000,000	0	0	0	3.540	3.571	FA	13,373	35,105	08/18/2016	08/18/2026	
649526-AF-5	NEW YORK LIFE INS CO			1	1FE	119,723	144.5690	173,483	120,000	119,754	0	0	0	6.750	6.883	MN	1,035	8,100	10/05/2009	11/15/2039	
651229-AU-0	NEWELL BRANDS INC			1,2	2FE	323,760	101.1190	313,468	310,000	319,926	0	(2,797)	0	3.150	2.111	AO	2,441	8,820	06/26/2017	04/01/2021	
651229-AY-2	NEWELL BRANDS INC			1	2FE	861,954	119.2280	864,401	725,000	861,363	0	(591)	0	5.500	4.376	AO	10,080	0	10/17/2017	04/01/2046	
651229-AW-6	NEWELL RUBBERMAID INC			1,2	2FE	362,382	104.4410	375,987	360,000	362,317	0	(106)	0	4.200	4.151	AO	3,780	14,280	06/26/2017	04/01/2026	
LX1702-14-6	LOAN				4FE	318,769	100.3750	319,964	318,769	318,769	0	0	0	3.750	3.839	JD	764	11,947	03/17/2017	06/09/2023	
65336Y-AK-9	NEXSTAR BROADCASTING INC 144A			1,2	4FE	358,750	103.5000	362,250	350,000	354,306	0	(1,862)	0	6.125	5.579	FA	8,099	21,438	07/07/2015	02/15/2022	
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC			1	2FE	1,362,774	102.8130	1,434,246	1,395,000	1,375,187	0	3,175	0	3.625	3.957	JD	2,248	50,569	11/01/2013	06/15/2023	
653420-AB-8	NEXTERA ENERGY OPER PARTNER 144A				3FE	320,000	99.5000	318,400	320,000	318,400	(1,600)	0	0	4.500	4.551	MS	3,840	0	09/18/2017	09/15/2027	
653420-AC-6	NEXTERA ENERGY OPER PARTNER 144A				3FE	325,000	101.7500	330,688	325,000	325,000	0	0	0	4.250	4.295	MS	3,683	0	09/18/2017	09/15/2024	
62927H-AG-1	NFL VENTURES LP				1FE	1,949,018	102.0940	1,989,831	1,949,018	1,949,018	0	0	0	3.570	3.602	AO	14,689	69,580	08/31/2015	04/15/2032	
62927H-AK-2	NFL VENTURES LP				1FE	1,414,404	97.0760	1,373,047	1,414,404	1,414,404	0	0	0	2.730	2.749	AO	8,152	36,903	11/03/2016	04/15/2031	
62913T-AJ-1	NGL ENERGY PARTNERS LP			1,2	4FE	1,329,250	103.2500	1,342,250	1,300,000	1,328,796	0	(454)	0	7.500	6.954	MN	16,250	24,849	12/06/2017	11/01/2023	
62912X-AE-4	NGPL PIPECO LLC 144A				3FE	105,000	101.6880	106,772	105,000	105,000	0	0	0	4.375	4.423	FA	1,914	0	07/25/2017	08/15/2022	
62912X-AF-1	NGPL PIPECO LLC 144A				3FE	415,000	103.7500	430,563	415,000	415,000	0	0	0	4.875	4.934	FA	8,430	0	07/25/2017	08/15/2027	
62927H-AB-4	NHL U.S. FUNDING, LP				2FE	2,000,000	103.5130	2,070,260	2,000,000	2,000,000	0	0	0	4.330	4.401	MUSD	4,571	86,600	09/29/2014	09/29/2026	
65364U-AA-4	NIAGARA MOHAWK PWR CORP			1	1FE	110,000	103.8090	114,189	110,000	110,000	0	0	0	4.881	4.941	FA	2,028	5,369	08/03/2009	08/15/2019	
654090-BB-7	NIAGARA MOHAWK PWR CORP 144A			1,2	4FE	752,456	102.8750	756,131	735,000	748,472	0	(3,985)	0	5.000	4.196	AO	7,758	18,375	04/11/2017	04/15/2022	
654730-BD-4	NISOURCE FIN CORP			1	2FE	538,794	125.2220	576,019	460,000	535,215	0	(1,256)	0	5.650	4.644	FA	10,829	24,295	06/26/2017	02/01/2045	
654730-BF-9	NISOURCE FIN CORP				2FE	109,875	109.6080	115,088	105,000	109,832	0	(43)	0	4.375	4.146	MN	587	1,576	06/26/2017	05/15/2047	
654730-BH-5	NISOURCE FIN CORP				2FE	579,269	99.2460	575,624	580,000	579,289	0	20	0	2.650	2.695	MN	1,879	0	11/08/2017	11/17/2022	
655044-AF-2	NOBLE ENERGY INC			1	2FE	1,015,831	104.2020	1,021,180	980,000	998,563	0	(4,299)	0	4.150	3.666	JD	1,808	40,670	11/01/2013	12/15/2021	
655044-AH-8	NOBLE ENERGY INC			1,2	2FE	307,173	102.8180	308,455	300,000	306,220	0	(819)	0	3.900	3.577	MN	1,495	11,700	11/01/2016	11/15/2024	
655044-AJ-4	NOBLE ENERGY INC			1,2	2FE	115,856	107.1150	123,182	115,000	115,845	0	(10)	0	5.050	5.062	MN	742	5,176	06/26/2017	11/15/2044	
655663-C#-7	NORDSON CORP			4	2	2,000,000	100.2820	2,005,640	2,000,000	2,000,000	0	0	0	3.070	3.094	JJ	26,436	61,400	07/13/2012	07/26/2025	
655664-AP-5	NORDSTROM INC			1	2FE	42,131	103.4390	41,376	40,000	41,077	0	(263)	0	4.000	3.265	AO	338	1,600	11/01/2013	10/15/2021	
655844-BW-7	NORFOLK SOUTHERN CORP 144A				2FE	542,863	102.6340	557,303	543,000	542,863	0	0	0	3.942	3.982	MN	2,676	0	11/16/2017	11/01/2047	
665859-AS-3	NORTHERN TR CORP				1FE	180,407	99.6290	179,333	180,000	180,389	0	(18)	0	3.375	3.376	MN	894	3,038	06/26/2017	05/08/2032	
667469-AA-8	NORTHWEST FLA TIMBER FIN LLC 144A				1FE	4,924,150	95.8020	4,790,100	5,000,000	4,938,384	0	4,058	0	4.750	4.954	MS	72,569	237,500	04/03/2014	03/04/2029	
668131-AA-3	NORTHWESTERN MUT LIFE INS CO			1	1FE	245,275	134.2540	295,358	220,000	243,101	0	(563)	0	6.063	5.352	MS	3,372	13,339	11/01/2013	03/30/2040	
670001-AA-4	NOVELIS CORP 144A			1,2	4FE	1,050,000	104.7500	1,099,875	1,050,000	1,050,000	0	0	0	6.250	6.348	FA	24,792	63,073	08/15/2016	08/15/2024	
629377-BW-1	NRG ENERGY INC			1	4FE	716,250	104.0000	728,000	700,000	713,294	14,552	(2,508)	0	6.250	5.854	JJ	20,174	43,750	10/25/2016	07/15/2022	
629377-CD-2	NRG ENERGY INC 144A				4FE	130,000	101.0000	131,300	130,000	130,000	0	0	0	5.750	5.833	JJ	498	0	11/30/2017	01/15/2028	
67019E-AB-3	NSTAR			1	2FE	114,042	103.5750	119,111	115,000	114,786	0	107	0	4.500	4.658	MN	661	5,175	11/12/2009	11/15/2019	
06518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE				2FE	3,000,000	100.4690	3,014,070	3,000,000	3,000,000	0	0	0	3.650	3.683	AO	22,813	0	10/16/2017	10/16/2029	
67020Y-AP-5	NUANCE COMMUNICATIONS INC			1,2	3FE	760,000	107.2500	815,100	760,000	760,000	0	0	0	6.000	6.090	JJ	22,800	46,867	06/14/2016	07/01/2024	
67020Y-AQ-3	NUANCE COMMUNICATIONS INC			1,2	3FE	544,841	104.1250	572,688	550,000	545,260	4,078	395	0	5.625	5.832	JD	1,375	30,336	12/08/2016	12/15/2026	
67059T-AD-7	NUSTAR LOGISTICS L P				3FE	228,637	106.5000	223,650	210,000	223,650	(2,771)	0	0	6.750	4.069	FA	5,906	7,088	07/20/2017	02/01/2021	
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LLC				1FE	1,000,000	102.6060	1,026,060	1,000,000	1,000,000	0	0	0	4.010	4.050	MS	13,144	40,100	09/03/2014	09/03/2026	
674215-AD-0	OASIS PETE INC NEW			1,2	3FE	351,750	102.1250	357,438	350,000	351,105	0	(551)	0	6.500	6.415	MN	3,792	22,750	10/27/2016	11/01/2021	
674215-AE-8	OASIS PETE INC NEW			1,2	4FE	364,388	102.2500	403,888	395,000	372,449	0	3,479	0	6.875	8.455	JJ	12,522	27,156	07/17/2015	01/15/2023	
674215-AG-3	OASIS PETE INC NEW			1	4FE	211,150	102.6250	211,408	206,000	210,976	0	(174)	0	6.875	6.310	MS	4,170	0	10/30/2017	03/15/2022	
677400-AF-3	OHIO NATL FINL SVCS INC			1	2FE	104,440	107.6430	113,025	105,000	104,836	0	63	0	6.375	6.552	AO	1,134	6,694	04/20/2010	04/30/2020	
678858-BM-2	OKLAHOMA GAS & ELEC CO			1	1FE	298,387	119.5570	328,781	275,000	296,446	0	(496)	0	5.250	4.752	MN	1,845	14,438	11/01/2013	05/15/2041	
68268N-AG-8	ONEOK PARTNERS LP			1,2	2FE	289,503	116.7100	291,774	250,000	269,060	0	(417)	0	6.125	5.606	FA	6,380	15,313	12/08/2016	02/01/2041	
68268N-AL-7	ONEOK PARTNERS LP			1	2FE	491,610	107.1460	492,869	460,000	479,748	0	(3,009)	0	5.000	4.190	MS	6,772	23,000	11/01/2013	09/15/2023	
68389X-AV-7	ORACLE CORP			1	1FE	584,970	111.1350	611,241	550,000	582,326	0	(1,096)	0	4.300	3.857	JJ	11,365	20,425	06/26/2017	07/08/2034	
68389X-BF-1	ORACLE CORP			1,2	1FE	201,810	107.8540	226,492	210,000	202,185	0	155	0	4.125	4.412	MN	1,107	7,941	06/26/2017		

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
68389X-BN-4	ORACLE CORP				1FE	1,922,863		1,957,658	1,925,000	1,922,890	.0	.27	0	.0	3.250	3.290	MN	9,037	.0	11/07/2017	11/15/2027
68389X-BP-9	ORACLE CORP				1FE	806,954		849,505	810,000	806,970	.0	15	0	.0	3.800	3.864	MN	4,446	.0	11/07/2017	11/15/2037
68389X-BS-3	ORACLE CORP				1FE	1,497,630		1,510,749	1,500,000	1,497,675	.0	45	0	.0	2.950	2.997	MN	6,392	.0	11/07/2017	11/15/2024
68557N-AC-7	ORBITAL ATK INC			1,2	3FE	350,000		369,250	350,000	350,000	.0	.0	0	.0	5.500	5.576	AO	4,813	19,250	09/22/2015	10/01/2023
68557N-AA-1	ORBITAL ATK INC SR NT 5.25%21 OWENS-BROCKWAY GLASS CONTR			1	3FE	804,375		821,000	800,000	803,281	(567)	(527)	0	.0	5.250	5.175	AO	10,500	38,719	06/08/2017	10/01/2021
69073T-AR-4	144A			1	4FE	955,938		107,7500	910,000	950,792	.0	(5,145)	0	.0	5.875	5.013	FA	20,197	35,838	03/22/2017	08/15/2023
694308-GE-1	PACIFIC GAS & ELEC CO			1	1FE	691,975		869,704	690,000	686,316	.0	(1,467)	0	.0	6.050	2.518	MS	13,915	41,745	11/01/2013	03/01/2034
694308-HC-4	PACIFIC GAS & ELEC CO			1	1FE	211,646		100,9740	220,000	214,903	.0	828	0	.0	3.250	3.758	JD	318	7,150	11/01/2013	06/15/2023
694308-HV-2	PACIFIC GAS & ELEC CO 144A				1FE	732,824		99,0650	735,000	732,842	.0	17	0	.0	3.300	3.363	JD	2,156	.0	11/27/2017	12/01/2027
694475-AA-2	PROD			1	1FE	893,152		171,0640	550,000	888,468	.0	(4,684)	0	.0	9.250	4.730	JD	2,261	25,438	06/26/2017	06/15/2039
695156-AQ-2	PACKAGING CORP AMER			1	2FE	199,470		107,5780	200,000	199,664	.0	49	0	.0	4.500	4.585	MN	1,500	9,000	10/15/2013	11/01/2023
70202H-AE-5	PARSONS CORPORATION			2	2	2,000,000		107,8400	2,156,800	2,000,000	.0	.0	0	.0	4.980	5.042	JJ	45,927	99,600	07/01/2014	07/15/2026
70213H-AD-0	PARTNERS HEALTHCARE SYS INC				1FE	302,000		99,3140	302,000	302,000	.0	.0	0	.0	3.765	3.800	JJ	95	.0	12/14/2017	07/01/2048
70342B-A6-3	PATTERSON COMPANIES, INC 144A				2	1,000,000		100,2080	1,000,000	1,000,000	.0	.0	0	.0	3.480	3.510	MS	9,473	34,800	03/23/2015	03/23/2025
703481-AQ-0	PATTERSON-UTI ENERGY INC				2	3,000,000		95,7690	2,873,070	3,000,000	.0	.0	0	.0	4.270	4.316	AO	30,602	128,100	06/01/2012	06/14/2022
69327R-AH-4	PDC ENERGY INC 144A				3FE	375,000		102,5000	375,000	375,000	.0	.0	0	.0	5.750	5.833	MN	1,917	.0	11/14/2017	05/15/2026
70457L-AB-0	PEABODY SECS FIN CORP 144A			1,2	4FE	275,000		104,0000	275,000	275,000	.0	.0	0	.0	6.375	6.477	MS	4,432	10,957	02/08/2017	03/31/2025
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC			1,2	4FE	1,265,179		1,261,219	1,223,000	1,256,978	(34)	(8,167)	0	.0	5.750	4.533	AO	17,581	50,313	12/08/2017	10/01/2022
70959W-AG-8	PENSKE AUTOMOTIVE GRP INC			1,2	4FE	189,625		101,4700	200,000	190,798	379	808	0	.0	5.500	6.316	MN	1,406	11,000	10/17/2016	05/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO 144A			1,2	2FE	413,539		103,9460	413,539	413,386	.0	(153)	0	.0	4.200	4.134	AO	4,305	9,136	06/26/2017	04/01/2027
709599-AY-0	PENSKE TRUCK LEASING CO 144A				2FE	593,643		98,2620	595,000	593,713	.0	.69	0	.0	2.700	2.764	MS	4,775	.0	09/12/2017	03/14/2023
709599-AL-8	PENSKE TRUCK LEASING CO L P 144A			1	2FE	340,786		100,4320	340,000	340,101	.0	(182)	0	.0	2.875	2.839	JJ	4,453	9,775	11/01/2013	07/17/2018
709599-AR-5	PENSKE TRUCK LEASING CO L P 144A			1	2FE	2,131,295		101,1990	2,125,000	2,130,661	.0	(1,250)	0	.0	3.050	2.936	JJ	30,966	59,094	06/26/2017	01/09/2020
709599-AU-8	PENSKE TRUCK LEASING CO L P 144A			1,2	2FE	682,253		101,4920	685,000	683,548	.0	540	0	.0	3.200	3.315	JJ	10,108	21,920	07/16/2015	07/15/2020
712700-EB-8	PEOPLE'S UNITED BANK CALLABLE NOTE			2	2FE	253,493		100,9980	255,000	253,953	.0	137	0	.0	4.000	4.114	JJ	4,703	10,200	06/23/2014	07/15/2024
716768-AC-0	PETSMART INC 144A				4FE	552,600		76,7500	552,600	552,600	.0	(165)	168,248	.0	5.875	10.731	JD	3,525	21,268	05/26/2017	06/01/2025
720186-EQ-0	PIEDMONT NATURAL GAS CO INC				1	2,000,000		105,4150	2,108,300	2,000,000	.0	.0	0	.0	4.240	4.285	JD	5,889	84,800	06/01/2011	06/06/2021
72348Y-AA-3	PINNACLE ENTMT INC NEW SR NT			1,2	4FE	421,270		107,0000	412,000	419,938	.0	(1,332)	0	.0	5.625	5.189	MN	3,863	23,175	03/02/2017	05/01/2024
723787-AB-3	PIONEER NAT RES CO			1	2FE	657,353		124,6220	654,267	626,349	.0	(7,716)	0	.0	7.200	4.816	JJ	17,430	37,800	11/01/2013	01/15/2028
723787-AF-4	PIONEER NAT RES CO				2FE	429,167		101,5390	365,539	365,387	.0	(15,881)	0	.0	6.875	2.364	MN	4,125	24,750	11/01/2013	05/01/2018
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P			1,2	2FE	895,704		93,4850	920,829	896,872	.0	1,082	0	.0	4.700	5.409	JD	2,058	31,020	06/26/2017	06/15/2044
72650R-BH-4	PLAINS ALL AMERN PIPELINE L P				2FE	342,307		96,0280	355,304	370,000	.0	415	0	.0	4.900	5.497	FA	6,849	17,273	06/26/2017	02/15/2045
727493-AB-4	PLANTRONICS INC NEW 144A			1,2	3FE	1,403,438		103,8750	1,454,250	1,402,085	136	(551)	0	.0	5.500	5.526	MN	9,839	77,000	06/12/2015	05/31/2023
727660-AA-3	PLATFORM SPECIALTY PRODS 144A			1,2	5FE	664,250		103,3750	697,781	675,000	.0	1,594	0	.0	6.500	6.927	FA	18,281	41,438	04/18/2017	02/01/2022
727660-AD-7	PLATFORM SPECIALTY PRODS 144A				5FE	198,424		99,2500	200,000	198,446	.0	22	0	.0	5.875	6.090	JD	1,208	.0	11/09/2017	12/01/2025
729416-AX-5	PLY GEM INDS INC				4FE	435,231		103,2500	428,488	428,488	.0	(1,190)	0	.0	6.500	2.977	FA	11,240	.0	08/09/2017	02/01/2022
69349L-AQ-1	PNC BK N A PITTSBURGH PA			2	1FE	1,419,701		107,4400	1,477,295	1,407,237	.0	(3,507)	0	.0	4.200	3.884	MN	9,625	57,750	04/04/2014	11/01/2025
69353R-EU-8	PNC BK N A PITTSBURGH PA				2FE	544,640		100,1500	545,816	544,791	.0	70	0	.0	2.450	2.479	MN	2,077	13,353	10/29/2015	11/05/2020
69353R-EW-4	PNC BK N A PITTSBURGH PA				2FE	914,289		99,1110	915,000	914,454	.0	116	0	.0	2.150	2.180	AO	3,388	16,448	06/26/2017	04/29/2021
731020-AA-4	POLAR TANKERS INC NT 144A			2	2FE	4,924,750		5,745,750	5,000,000	4,943,541	.0	2,898	0	.0	5.951	0.000	MN	42,153	297,550	05/07/2007	05/10/2037
731076-AA-1	POLARIS INTERMEDIATE 144A				5FE	940,500		103,7500	985,625	940,686	.0	186	0	.0	8.500	8.941	JD	8,972	.0	11/16/2017	12/01/2022
73179P-AK-2	POLYONE CORP			1	3FE	250,625		105,2500	250,000	250,555	.0	(70)	0	.0	5.250	5.268	MS	3,865	6,563	03/24/2017	03/15/2023
736508-K*-2	PORTLAND GENERAL ELECTRIC CO				1	1,000,000		127,0730	1,000,000	1,000,000	.0	.0	0	.0	5.430	5.504	MN	8,748	54,300	11/02/2009	05/03/2040
737446-AM-6	POST HLDGS INC 144A			1,2	4FE	321,753		101,7500	325,600	321,724	.0	(28)	0	.0	5.750	5.738	MS	6,133	.0	11/09/2017	03/01/2027
69352P-AE-3	PPL CAP FDG INC			1	2FE	233,813		102,8150	246,755	236,380	.0	652	0	.0	3.500	3.879	JD	700	8,400	11/01/2013	12/01/2022
69352P-AJ-2	PPL CAP FDG INC				2FE	330,589		115,8700	370,782	330,288	.0	(138)	0	.0	5.000	4.711	MS	4,711	14,750	06/26/2017	03/15/2044
69351U-AU-7	PPL ELEC UTILS CORP				1FE	534,546		108,0860	534,664	534,608	.0	62	0	.0	3.950	4.046	JD	1,778	11,850	05/08/2017	06/01/2047
693522-AG-9	PO CORP 144A				4FE	284,581		106,7500	282,888	281,877	.0	(2,704)	0	.0	6.750	4.382	MN	2,286	8,944	07/07/2017	11/15/2022
693522-AH-7	PO CORP 144A				5FE	345,000		101,7500	351,038	345,000	.0	.0	0	.0	5.750	5.833	FA	1,102	.0	11/29/2017	12/15/2025
74112B-AJ-4	PRESTIGE BRANDS IN 144A				5FE	516,994		101,7500	513,838	513,838	(2,732)	(425)	0	.0	5.375	4.187	JD	1,206	13,572	12	

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
741530-AJ-1	PRIDE INTL INC DEL				4FE	397,900		83,000	460,000	381,800	(16,279)	179	0	0	7.875	9.528	FA	13,685	0	10/12/2017	08/15/2040
74170*-AC-3	PRIME PROPERTY FUND LLC				1	1,000,000		109,591	1,000,000	1,000,000	0	0	0	0	4.610	4.663	FA	16,519	46,100	08/22/2013	08/22/2025
74251V-AF-9	PRINCIPAL FINL GROUP INC.			1	2FE	34,379		111,384	35,000	34,426	0	12	0	4.625	4.795	MS	477	1,619	11/01/2013	09/15/2042	
74251V-AJ-1	PRINCIPAL FINL GROUP INC.			1	2FE	269,201		106,953	280,000	269,982	0	200	0	4.350	4.647	MN	1,556	12,180	11/01/2013	05/15/2043	
74251V-AN-2	PRINCIPAL FINL GROUP INC.			1,2	2FE	100,945		106,960	100,000	100,929	0	(16)	0	4.300	4.288	MN	549	4,360	01/11/2017	11/15/2046	
74256L-AR-0	PRINCIPAL LIFE GLOBAL FDG II				1FE	747,660		99,138	750,000	748,980	0	771	0	1.500	1.613	AO	2,281	11,250	04/11/2016	04/18/2019	
74264*-AB-2	PRISA LHC, LLC				2	1,000,000		107,409	1,000,000	1,000,000	0	0	0	4.270	4.316	AO	9,014	42,700	04/15/2014	04/15/2026	
74340X-AW-1	PROLOGIS			1	1FE	271,921		107,058	250,000	270,220	0	(1,701)	0	4.250	2.708	FA	4,014	5,313	06/26/2017	08/15/2023	
744320-AX-0	PRUDENTIAL FINL INC.				1FE	54,304		102,001	55,000	54,304	0	0	0	3.905	4.017	JD	66	0	12/20/2017	12/07/2047	
744448-CE-9	PUBLIC SERVICE CO COLO			1	1FE	39,847		116,344	40,000	39,864	0	3	0	4.750	4.831	FA	718	1,900	08/02/2011	08/15/2041	
744560-BT-2	PUBLIC SVC ELEC GAS CO MTN BE				1FE	424,658		102,394	420,000	424,655	0	(3)	0	3.600	3.570	JD	1,050	0	12/19/2017	12/01/2047	
74733V-AB-6	QEP RES INC			1	3FE	1,433,500		102,250	1,400,000	1,420,548	20,793	(3,745)	0	5.375	5.087	AO	18,813	75,250	10/17/2016	10/01/2022	
74733V-AC-4	QEP RES INC				3FE	41,055		101,166	42,000	41,115	0	60	0	5.250	5.795	MN	368	1,103	07/27/2017	05/01/2023	
74733V-AD-2	QEP RES INC				3FE	250,000		101,375	250,000	250,000	0	0	0	5.625	5.704	MS	1,568	0	11/06/2017	03/01/2026	
747525-AE-3	QUALCOMM INC.				1FE	1,863,534		100,091	1,860,000	1,863,427	0	(107)	0	3.000	2.977	MN	6,355	27,900	11/08/2017	05/20/2022	
747525-AT-0	QUALCOMM INC.				1FE	967,206		97,566	970,000	967,430	0	223	0	2.900	2.968	MN	3,204	13,596	05/19/2017	05/20/2024	
74759B-AD-5	QUALITYTECH LP / QTS FIN 144A				4FE	295,000		101,000	295,000	295,000	0	0	0	4.750	4.806	MN	2,063	0	10/25/2017	11/15/2025	
74837H-C*-5	QUESTAR GAS COMPANY				1FE	3,000,000		100,075	3,000,000	3,000,000	0	0	0	3.380	3.409	MN	12,957	0	11/15/2017	11/15/2032	
74840L-AA-0	QUICKEN LNS INC 144A			1,2	3FE	870,806		103,501	880,000	872,236	15,659	777	0	5.750	5.983	MN	8,433	50,600	10/24/2016	05/01/2025	
74840L-AB-8	QUICKEN LNS INC 144A				3FE	807,070		98,720	815,000	804,568	(2,544)	42	0	5.250	5.448	JJ	2,734	0	12/05/2017	01/15/2028	
748767-AF-7	QUINTILES TRANSNATIONAL CORP			1,2	3FE	876,250		103,000	875,000	875,816	0	(218)	0	4.875	4.903	MN	5,451	42,656	12/17/2015	05/15/2023	
75026J-AA-8	RADIATE HOLDCO LLC 144A			1,2	5FE	1,001,425		94,500	1,000,000	945,000	(56,193)	(232)	0	6.625	6.700	FA	25,028	35,701	01/20/2017	02/15/2025	
75281A-AW-9	RANGE RES CORP SR NT 5.75%21			1,2	3FE	1,013,250		103,750	1,050,000	1,024,042	0	6,572	0	5.750	6.677	JD	5,031	60,375	04/27/2016	06/01/2021	
75281A-AS-8	RANGE RESOURCES CORP				3FE	557,813		96,500	625,000	568,133	0	5,861	0	4.875	6.549	MN	3,893	30,469	03/11/2016	05/15/2025	
75508E-AA-6	RAYONIER A.M. PRODS INC 144A			1	4FE	1,931,000		99,625	1,950,000	1,928,532	61,250	1,282	0	5.500	5.752	JD	8,938	81,125	06/05/2017	06/01/2024	
75606D-AC-5	REALOGY GRP LLC/REALOGY CO			1,2	4FE	1,081,376		103,750	1,065,000	1,076,228	(498)	(4,332)	0	5.250	4.607	JD	4,659	55,913	05/16/2017	12/01/2021	
758766-AF-6	REGAL ENTMT GROUP				4FE	154,613		102,500	155,000	154,625	0	13	0	5.750	5.876	FA	3,714	0	09/14/2017	02/01/2025	
760759-AS-9	REPUBLIC SVCS INC				2FE	404,320		100,748	405,000	404,327	0	8	0	3.375	3.424	MN	1,709	0	11/13/2017	11/15/2027	
761735-AD-1	REYNOLDS GROUP ISSUER LLC			1	4FE	453,695		101,375	453,695	453,695	0	0	0	6.875	6.993	FA	11,783	31,192	01/27/2011	02/15/2021	
761735-AP-4	REYNOLDS GROUP ISSUER LLC				1	965,217		101,500	954,135	940,034	(7,112)	(3,970)	0	5.750	4.935	AO	11,414	27,744	07/14/2017	10/15/2020	
767754-CH-5	RITE AID CORP 144A			1,2	4FE	317,096		90,250	317,000	286,093	(30,728)	(276)	0	6.125	6.158	JJ	8,144	9,708	04/20/2017	04/01/2023	
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC				3FE	66,000		112,500	60,000	65,960	0	(40)	0	6.875	6.149	AO	871	2,063	09/06/2017	04/15/2040	
77340R-AP-2	ROCKIES EXPRESS PIPELINE LLC				3FE	392,719		102,750	375,000	385,313	(1,857)	(5,549)	0	6.000	2.829	JJ	10,375	3,000	07/13/2017	01/15/2019	
77714T-AB-7	ROSE ROCK MIDSTR/ROSE ROCK			1,2	4FE	1,032,623		97,500	1,050,000	1,023,750	(1,788)	1,788	0	5.625	5.961	MN	7,547	59,063	05/11/2015	11/15/2023	
77714P-AB-5	ROSE ROCK MIDSTREAM LP/ ROSE			1,2	4FE	198,500		98,750	200,000	197,500	(1,232)	232	0	5.625	5.869	JJ	5,188	11,250	01/10/2017	07/15/2022	
779382-AR-1	ROWAN COS INC				4FE	88,000		88,000	100,000	88,000	(831)	331	0	4.750	7.177	JJ	2,190	0	10/11/2017	01/15/2024	
749868-AR-2	RREEF AMERICA REIT II				1	2,000,000		99,658	2,000,000	2,000,000	0	0	0	3.310	3.337	JJ	33,100	66,200	07/01/2015	07/01/2027	
749868-AW-1	RREEF AMERICA REIT II				1	2,000,000		104,664	2,000,000	2,000,000	0	0	0	3.950	4.009	JAJO	38,622	79,000	11/24/2015	01/05/2026	
74977X-AB-7	RSI HOME PRODS INC 144A			2	4FE	695,000		104,750	695,000	695,000	0	0	0	6.500	6.606	MS	13,302	45,175	03/05/2015	03/15/2023	
78512*-AA-5	S&E REPLACEMENT POWER LLC				1FE	2,933,934		103,813	2,933,934	2,933,934	0	0	0	4.120	4.199	MON	10,407	110,133	12/16/2016	05/31/2029	
785592-AD-8	SABINE PASS LIQUEFACTION LLC				2FE	675,758		109,823	610,000	672,021	(3,737)	0	0	5.625	3.442	AO	7,244	17,156	09/01/2017	04/15/2023	
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	1,060,087		110,301	1,000,000	1,055,180	(3,831)	0	0	5.625	4.757	MS	18,750	42,188	06/26/2017	03/01/2025	
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP			1	2FE	911,888		102,125	890,000	909,082	0	(2,806)	0	5.500	4.809	FA	20,396	34,788	07/05/2017	02/01/2021	
79546V-AL-0	SALLY HLDGS LLC			1,2	3FE	930,475		99,500	910,000	905,450	(22,869)	(2,156)	0	5.625	5.293	JD	4,266	51,188	03/02/2017	12/01/2025	
797440-BV-5	SAN DIEGO GAS & ELEC CO				1FE	89,599		105,070	90,000	89,603	0	4	0	3.750	3.811	JD	281	1,622	06/05/2017	06/01/2047	
80282K-AQ-9	SANTANDER HLDGS USA 144A				2FE	526,564		99,610	530,000	526,578	0	14	0	3.400	3.488	JJ	651	0	12/11/2017	01/18/2023	
80282K-AK-2	SANTANDER HLDGS USA INC 144A				2FE	242,213		101,203	240,000	242,002	0	(211)	0	3.700	3.513	MS	2,294	4,465	07/10/2017	03/28/2022	
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1,2	2FE	1,998,700		104,987	2,000,000	1,998,926	112	0	0	4.000	4.048	JD	2,222	80,000	12/10/2015	12/21/2025	
808194-AB-0	SCHULMAN A INC			1,2	4FE	1,012,813		104,000	1,000,000	1,007,893	0	(2,002)	0	6.875	6.723	JD	5,729	69,757	05/12/2016	06/01/2023	
81663A-AC-9	SEMGROUP CORP 144A			1,2	4FE	480,519		98,500	488,000	480,680	(431)	592	0	6.375	6.734	MS	9,160	15,555	03/08/2017	03/15/2025	

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
817565-CB-8.	SERVICE CORP INTL			1	3FE	978,000	105.3750	1,030,568	978,000	978,000	0	0	0	0	5.375	5.447	MN	6,717	52,568	04/28/2014	05/15/2024
817565-CD-4.	SERVICE CORP INTL				3FE	300,000	101.4620	304,386	300,000	300,000	0	0	0	0	4.625	4.678	JD	732	0	12/05/2017	12/15/2027
78412F-AS-3.	SESI L L C 144A				4FE	265,000	106.2500	281,563	265,000	265,000	0	0	0	0	7.750	7.900	MS	7,645	0	08/03/2017	09/15/2024
82011@-AC-7.	SHARYLAND DISTRIBUTION & TRANSMISS.				1FE	2,000,000	102.1730	2,043,460	2,000,000	2,000,000	0	0	0	0	3.860	3.897	JD	6,004	77,200	11/13/2015	12/03/2025
82088K-AC-2.	SHEA HOMES LP 144A			1,2	4FE	639,375	103.7500	881,875	850,000	840,804	0	1,429	0	0	5.875	6.213	AO	12,484	49,938	01/05/2017	04/01/2023
82088K-AD-0.	SHEA HOMES LP 144A			1,2	4FE	99,500	104.0000	104,000	100,000	99,556	2,759	47	0	0	6.125	6.298	AO	1,531	6,125	10/17/2016	04/01/2025
824348-AX-4.	SHERWIN WILLIAMS CO				2FE	126,989	109.3340	136,668	125,000	128,963	0	(26)	0	0	4.500	4.354	JD	469	3,047	08/15/2017	06/01/2047
826700-AA-4.	SIGNODE INDL GROUP US INC 144A			1	5FE	720,445	104.5000	771,210	738,000	724,957	4,652	2,290	0	0	6.375	7.012	MN	7,841	58,204	08/29/2016	05/01/2022
828807-CX-1.	SIMON PPTY GROUP LP			1	1FE	59,837	102.6400	61,584	60,000	59,925	0	16	0	0	3.375	3.436	MS	596	2,025	11/01/2013	03/15/2022
829259-AM-2.	SINCLAIR TELEVISION GROUP			1	4FE	459,563	101.7500	457,875	450,000	457,875	(1,553)	(134)	0	0	5.375	4.728	AO	6,047	0	12/13/2017	04/01/2021
829259-AN-0.	SINCLAIR TELEVISION GROUP			1	4FE	929,375	103.0000	901,250	875,000	901,250	(1,448)	(5,033)	0	0	6.125	5.428	AO	13,398	53,594	01/07/2013	10/01/2022
829259-AR-1.	SINCLAIR TELEVISION GROUP 144A			1	4FE	758,000	103.1250	799,219	775,000	761,257	0	1,620	0	0	5.625	6.051	FA	18,164	43,594	10/14/2015	08/01/2024
829259-AU-4.	SINCLAIR TELEVISION GROUP 144A			1,2	4FE	250,000	104.0000	260,000	250,000	250,000	0	0	0	0	5.875	5.961	MS	4,325	14,688	03/09/2016	03/15/2026
82967N-AL-2.	SIRIUS XM RADIO INC 144A			1	3FE	328,125	102.1250	357,438	350,000	335,709	0	2,229	0	0	4.625	5.589	MN	2,068	16,188	05/06/2014	05/15/2023
82967N-AS-7.	SIRIUS XM RADIO INC 144A			1	3FE	781,875	105.7500	793,125	750,000	774,331	0	(3,028)	0	0	6.000	5.478	JJ	20,750	45,000	05/26/2015	07/15/2024
82967N-BA-5.	SIRIUS XM RADIO INC 144A				3FE	373,700	100.2500	370,925	370,000	370,925	(2,617)	(158)	0	0	5.000	4.906	FA	9,044	0	08/02/2017	08/01/2027
78442F-EL-8.	SLM CORP.			1	3FE	862,650	107.1250	867,713	810,000	853,485	0	(9,165)	0	0	7.250	5.834	JJ	25,448	58,725	11/04/2017	01/25/2022
78442F-EQ-7.	SLM CORP.				3FE	1,249,669	99.7500	1,241,888	1,245,000	1,241,888	(7,622)	(159)	0	0	5.500	5.491	JJ	29,673	0	10/17/2017	01/25/2023
78442F-EH-7.	SLM CORP MTN BOOK ENTRY			1	3FE	45,911	102.5500	87,168	85,000	81,130	0	7,406	0	0	8.450	0.000	JD	319	7,183	09/24/2008	06/15/2018
78454L-AK-6.	SM ENERGY CO.			1,2	4FE	160,705	101.8750	178,281	175,000	163,496	0	1,876	0	0	6.125	7.922	MN	1,370	10,719	07/01/2016	11/15/2022
78454L-AL-4.	SM ENERGY CO.			1,2	4FE	1,395,938	97.0000	1,358,000	1,400,000	1,358,000	2,283	30	0	0	5.625	5.754	JD	6,563	64,688	12/06/2017	06/01/2025
LX1381-19-8.	SONIC AUTOMOTIVE INC SR SB 1ST				4FE	729,015	100.1880	734,056	732,678	729,015	0	0	0	0	4.398	4.690	FMAN	5,370	33,307	07/02/2014	07/02/2021
835456-BC-5.	SONIC AUTOMOTIVE INC SR SB GBL			1,2	4FE	275,000	99.2500	272,938	275,000	272,938	(2,063)	0	0	0	6.125	6.219	MS	4,960	8,656	03/07/2017	03/15/2027
842400-FH-1.	SOUTHERN CALIF EDISON CO.			1	1FE	250,585	132.2620	277,750	210,000	246,387	0	(1,082)	0	0	5.950	4.670	FA	5,206	12,495	11/01/2013	02/01/2038
842587-CV-7.	SOUTHERN CO.				2FE	895,350	98.0720	907,169	925,000	897,341	0	1,991	0	0	3.250	3.697	JJ	15,031	15,031	06/26/2017	07/01/2026
84266P-AB-4.	SOUTHERN CO GAS CAP.			1,2	2FE	728,708	99.2890	724,809	730,000	728,738	0	23	0	0	3.950	3.999	AO	7,209	30,277	09/08/2016	10/01/2046
84266P-AC-2.	SOUTHERN CO GAS CAP.				2FE	221,822	107.1360	235,699	220,000	221,780	0	(41)	0	0	4.400	4.399	MN	834	5,405	06/26/2017	05/30/2047
84265V-AF-2.	SOUTHERN COPPER CORP.			1	2FE	1,371,220	102.7140	1,540,710	1,500,000	1,424,207	0	13,557	0	0	3.500	4.735	MN	7,729	52,500	02/19/2014	11/08/2022
84265V-AH-8.	SOUTHERN COPPER CORP.			1	2FE	499,485	103.7030	518,515	500,000	499,604	0	46	0	0	3.875	3.925	AO	3,660	19,375	04/21/2015	04/23/2025
843646-AS-9.	SOUTHERN PWR CO.			1	2FE	994,751	99.1780	986,822	995,000	994,841	0	79	0	0	1.950	1.968	JD	862	20,965	11/10/2016	12/15/2019
844741-BB-3.	SOUTHWEST AIRLS CO.			1,2	2FE	736,615	100.4060	727,946	725,000	732,336	0	(2,545)	0	0	2.650	2.283	MN	2,989	19,213	04/21/2016	11/05/2020
845743-BR-3.	SOUTHWESTERN PUB SVC CO.				1FE	144,166	102.3280	148,376	145,000	144,173	0	6	0	0	3.700	3.767	FA	2,116	0	08/02/2017	08/15/2047
84756N-AD-1.	SPECTRA ENERGY PARTNERS LP			1	2FE	546,729	108.7180	565,332	520,000	537,284	0	(2,396)	0	0	4.750	4.180	MS	7,273	24,700	11/01/2013	03/15/2024
84756N-AE-9.	SPECTRA ENERGY PARTNERS LP			1	2FE	14,981	121.6100	18,241	15,000	14,982	0	0	0	0	5.950	6.048	MS	238	893	09/16/2013	09/25/2043
84756N-AG-4.	SPECTRA ENERGY PARTNERS LP			1,2	2FE	946,842	103.1130	1,046,592	1,015,000	948,797	0	997	0	0	4.500	5.010	MS	13,449	34,313	06/26/2017	03/15/2045
84762L-AQ-8.	SPECTRUM BRANDS INC.			1	3FE	350,000	103.5000	362,250	350,000	350,000	0	0	0	0	6.625	6.735	MN	2,963	23,188	11/01/2012	11/15/2022
84857L-A#-8.	SPIRE INC.				2	2,000,000	101.7140	2,034,280	2,000,000	2,000,000	0	0	0	0	3.930	3.969	MS	23,143	39,300	03/15/2017	03/15/2027
85172F-AD-1.	SPRINGLEAF FINANCE CORPORATION			1	4FE	1,506,000	110.0000	1,567,500	1,425,000	1,489,831	2,264	(14,857)	0	0	7.750	6.469	AO	27,609	110,438	12/19/2016	10/01/2021
85172F-AG-4.	SPRINGLEAF FINANCE CORPORATION			1	4FE	677,250	102.8750	720,125	700,000	685,148	0	6,912	0	0	5.250	6.525	JD	1,633	36,750	11/08/2016	12/15/2019
85172F-AK-5.	SPRINGLEAF FINANCE CORPORATION				4FE	250,000	103.7500	259,375	250,000	250,000	0	0	0	0	6.125	6.219	MN	1,957	7,656	05/10/2017	05/15/2022
85172F-AL-3.	SPRINGLEAF FINANCE CORPORATION				4FE	350,000	100.2200	350,770	350,000	350,000	0	0	0	0	5.625	5.704	MS	1,258	0	12/05/2017	03/15/2023
852060-AD-4.	SPRINT CAP CORP.				4FE	81,563	100.8750	75,656	75,000	75,656	(5,734)	(173)	0	0	6.875	5.892	MN	659	2,578	08/04/2017	11/15/2028
852060-AG-7.	SPRINT CAP CORP.				4FE	832,770	104.6250	811,890	776,000	811,890	(2,510)	(18,370)	0	0	6.900	3.109	MN	8,924	26,772	05/04/2017	05/01/2019
85207U-AE-5.	SPRINT CORP.			1	4FE	637,938	105.8750	1,032,281	975,000	870,703	0	21,215	0	0	7.250	11.216	MS	20,814	70,688	09/02/2016	09/15/2021
85207U-AF-2.	SPRINT CORP.			1	4FE	137,813	106.5000	159,750	150,000	139,647	0	1,315	0	0	7.875	9.692	MS	3,478	11,813	07/29/2016	09/15/2023
85207U-AH-8.	SPRINT CORP.			1	4FE	291,563	101.7500	330,688	325,000	296,016	0	3,192	0	0	7.125	9.177	JD	1,029	23,156	08/01/2016	06/15/2024
85207U-AJ-4.	SPRINT CORP.			1,2	4FE	2,477,325	104.7500	2,482,575	2,370,000	2,457,881	(8,778)	(10,551)	0	0	7.625	6.992	FA	68,269	180,712	01/12/2017	02/15/2025

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
852061-AR-1	SPRINT NEXTEL CORP			1	4FE	597,000		106,000	550,000	583,000	(4,857)	(9,143)	0	0	7.000	4.246	FA	14,544	19,250	05/01/2017	08/15/2020
852061-AS-9	Sprint Nextel Corp			1	4FE	436,875		100,000	500,000	500,000	0	8,205	0	0	6.000	8.829	MN	3,833	30,000	08/01/2016	11/15/2022
852061-AK-6	SPRINT NEXTEL CORP 144A				4FE	416,100		105,2600	380,000	399,988	(665)	(15,447)	0	0	9.000	2.677	MN	4,370	34,200	05/01/2017	11/15/2018
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A			2	2FE	2,322,162		100,6250	2,320,664	2,321,655	0	(498)	0	0	3.360	3.260	MJSD	2,368	59,004	06/26/2017	03/20/2023
78470V-AA-6	SRC ENERGY INC 144A				4FE	620,000		102,2500	633,950	620,000	0	0	0	0	6.250	6.348	JD	3,444	0	11/14/2017	12/01/2025
85258P-AB-0	ST JOSEPHS HOSP & MED CTR				2FE	449,393		103,7160	461,536	445,000	0	(103)	0	0	4.584	4.508	JJ	5,383	0	09/19/2017	07/01/2027
853496-AB-3	STANDARD INDS INC 144A			1,2	3FE	350,000		104,2500	364,875	350,000	0	0	0	0	5.500	5.576	FA	7,272	19,250	02/18/2016	02/15/2023
853496-AD-9	STANDARD INDS INC 144A				3FE	361,000		100,2310	361,834	361,000	0	0	0	0	4.750	4.806	JJ	619	0	12/11/2017	01/15/2028
85375C-BE-0	STANDARD PAC CORP NEW			1,2	3FE	1,098,563		111,1550	1,167,128	1,086,732	25,727	(4,745)	0	0	5.875	5.291	MN	7,882	61,688	05/26/2015	11/15/2024
85571B-AG-0	STARWOOD PPTY TR INC			1,2	3FE	948,350		103,7500	938,938	905,000	(4,581)	(4,831)	0	0	5.000	3.795	JD	2,011	22,625	07/28/2017	12/15/2021
85571B-AJ-4	STARWOOD PPTY TR INC 144A				3FE	342,413		99,2500	342,413	345,000	(25)	28	0	0	4.750	4.933	MS	1,229	0	11/27/2017	03/15/2025
857477-AF-0	STATE STR CORP				2FE	149,607		100,5720	135,772	135,000	0	(3,456)	0	0	4.956	2.352	MS	1,970	6,691	11/01/2013	03/15/2018
857691-AF-6	STATION CASINOS LLC 144A				4FE	85,425		100,5000	85,000	85,000	0	0	0	0	5.000	5.063	AO	1,181	0	09/07/2017	10/01/2025
858119-AZ-3	STEEL DYNAMICS INC			1	3FE	135,421		103,0000	134,930	134,930	(451)	(41)	0	0	5.250	4.583	AO	1,452	0	12/11/2017	04/15/2023
858119-BC-3	STEEL DYNAMICS INC				3FE	180,588		102,5000	179,375	175,000	(149)	(1,302)	0	0	5.125	3.523	AO	2,242	2,434	10/05/2017	10/01/2021
858586-H#-0	STEPAN CO				2FE	1,000,000		102,5350	1,025,350	1,000,000	0	0	0	0	3.860	3.897	JD	429	38,600	06/01/2013	06/27/2025
858586-G#-1	STEPAN COMPANY LTD				2FE	345,276		100,0000	357,138	357,138	0	1,476	0	0	5.690	3.000	MN	3,387	20,321	11/01/2005	11/01/2018
85915#-AL-5	STERICYCLE INC				1	3,000,000		99,4160	2,982,480	3,000,000	0	0	0	0	3.180	3.005	AO	23,850	96,900	09/24/2015	10/01/2023
85917N-AA-0	STERIGENICS NORDION TOPCO LLC 144A				5FE	485,908		101,0000	484,800	480,000	(1,331)	(140)	0	0	8.125	7.550	MN	6,500	0	12/18/2017	11/01/2021
863667-AJ-0	STRYKER CORP			1,2	1FE	195,277		113,5610	195,000	195,311	0	9	0	0	4.625	4.673	MS	2,656	8,556	06/26/2017	03/15/2046
864486-AK-1	SUBURBAN PROPANE PARTNERS			1,2	4FE	265,000		97,7500	259,038	265,000	(5,963)	0	0	0	5.875	5.961	MS	5,190	8,520	02/07/2017	03/01/2027
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P			1	4FE	325,000		98,7500	320,938	325,000	(4,063)	0	0	0	5.750	5.833	MS	6,229	18,688	02/10/2015	03/01/2025
86614R-AK-3	SUMMIT MATERIALS LLC				4FE	101,475		110,7500	99,675	99,675	(363)	(1,437)	0	0	8.500	2.907	AO	1,615	3,825	09/11/2017	04/15/2022
86614R-AL-1	SUMMIT MATERIALS LLC 144A				4FE	150,000		102,0000	153,000	150,000	0	0	0	0	5.125	5.191	JD	641	3,844	05/24/2017	06/01/2025
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC			1,2	4FE	375,000		100,8390	378,146	375,000	0	0	0	0	5.750	5.833	AO	4,552	14,375	02/08/2017	04/15/2025
86723C-AF-5	SUNCOKE ENERGY INC 144A				4FE	541,822		104,5000	574,750	542,283	0	462	0	0	7.500	7.901	JD	1,833	23,031	05/19/2017	06/15/2025
86765B-AT-6	SUNOCO LOGISTICS PARTNERS			1,2	2FE	293,443		97,8570	288,678	295,000	0	101	0	0	3.900	4.007	JJ	5,305	10,411	06/26/2017	07/15/2026
86765B-AU-3	SUNOCO LOGISTICS PARTNERS				2FE	555,610		98,0550	549,108	560,000	0	100	0	0	4.000	4.138	AO	6,222	0	09/19/2017	10/01/2027
86765B-AV-1	SUNOCO LOGISTICS PARTNERS				2FE	809,946		100,6750	810,436	805,000	(14)	0	0	0	5.400	5.431	AO	12,075	0	10/17/2017	10/01/2047
86765L-AF-4	SUNOCO LP/SUNOCO FIN CORP			1,2	4FE	800,000		103,9500	831,600	800,000	0	0	0	0	6.250	6.348	AO	10,556	50,000	04/04/2016	04/15/2021
867914-BM-4	SUNTRUST BKS INC			2	2FE	494,366		99,9970	494,983	495,000	0	116	0	0	2.700	2.745	JJ	5,717	8,762	11/28/2016	01/27/2022
871503-AU-2	SYMANTEC CORP 144A			1,2	3FE	250,000		104,0000	260,000	250,000	0	0	0	0	5.000	5.063	AO	2,639	8,542	02/07/2017	04/15/2025
871503-AH-1	SYMANTEC CORP SR NT 4.2%20				3FE	119,169		103,0000	118,450	115,000	(508)	(210)	0	0	4.200	2.890	MS	1,422	0	11/07/2017	09/15/2020
87166F-AA-1	SYNCHRONY FINANCIAL				2FE	1,733,404		99,5930	1,732,915	1,740,000	0	688	0	0	3.000	3.106	JD	2,320	26,535	06/26/2017	06/15/2022
87165B-AE-3	SYNCHRONY FINL			1	2FE	364,812		100,2500	365,912	365,000	0	40	0	0	2.700	2.707	FA	4,052	8,978	06/26/2017	02/03/2020
87264A-AH-8	T MOBILE USA INC			1,2	3FE	974,094		103,1500	948,980	920,000	(566)	(24,548)	0	0	6.125	2.248	JJ	25,984	27,716	08/29/2017	01/15/2022
87264A-AM-7	T MOBILE USA INC			1,2	3FE	357,000		104,7000	366,450	350,000	0	(1,276)	0	0	6.000	5.638	MS	7,000	21,000	05/07/2015	03/01/2023
87264A-AN-5	T MOBILE USA INC			1	3FE	700,000		107,0000	749,000	700,000	0	0	0	0	6.375	6.477	MS	14,675	44,625	09/03/2014	03/01/2025
87264A-AP-0	T MOBILE USA INC			1,2	3FE	709,100		109,1250	725,681	665,000	0	(1,025)	0	0	6.500	5.009	JJ	19,932	11,375	11/17/2017	01/15/2026
87264A-AS-4	T MOBILE USA INC			1,2	3FE	654,413		103,8750	636,063	636,945	(1,118)	0	0	0	5.125	4.897	AO	6,816	18,745	03/20/2017	04/15/2025
87264A-AT-2	T MOBILE USA INC			1,2	3FE	150,000		106,6250	159,938	150,000	0	0	0	0	5.375	5.447	AO	1,702	4,681	03/13/2017	04/15/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A				3FE	325,000		101,2200	328,965	325,000	0	0	0	0	5.500	5.576	JJ	5,263	0	09/12/2017	01/15/2028
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A				3FE	400,000		102,6250	410,500	400,000	0	0	0	0	5.500	5.576	MS	6,478	11,000	05/11/2017	09/15/2024
87612B-BF-8	TARGA RES PARTNERS 144A				3FE	490,000		99,7500	488,775	490,000	(1,225)	0	0	0	5.000	5.063	JJ	5,036	0	10/10/2017	01/15/2028
87612E-BD-7	TARGET CORP			1	1FE	129,423		104,2560	135,533	130,000	0	53	0	0	3.500	3.585	JJ	2,275	4,550	06/17/2014	07/01/2024
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A				1FE	742,208		105,7540	782,580	740,000	0	(17)	0	0	4.270	4.298	MN	4,038	16,413	06/26/2017	05/15/2047
878091-BC-0	TEACHERS INS & ANNUITY ASSN			1	1FE	727,695		141,2840	745,981	528,000	0	(2,854)	0	0	6.850	4.280	JD	1,507	19,043	06/26/2017	12/16/2039
879369-AF-3	TELEFLEX INC				3FE	333,000		100,8550	335,847	333,000	0	0	0	0	4.625	4.678	MN	1,754	0	11/16/2017	11/15/2027
88023J-AA-4	TEMPO ACQUISITION LLC 144A				5FE	1,145,835		101,0000	1,166,550	1,155,894	0	59	0	0	6.750	7.007	JD	6,497	24,609	12/08/2017	06/01/2025
872430-AB-2	TENET HEALTHCARE CORP			1	3FE	175,000		105,7300	185,028	175,000	0	0	0	0	6.000	6.090	AO	2,625	10,500	09/13/2013	10/01/2020
88033G-AV-2	TENET HEALTHCARE CORP		</																		

ANNUAL STATEMENT FOR THE YEAR 2017 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	For e i g n	Bond CHAR	NAIC Designation	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
880336-CE-8.	TENET HEALTHCARE CORP			1	5FE	1,033,125		1,007,325	990,000	1,007,325	(22,353)	(3,447)	0	0	8.125	7.142	AO	20,109	40,219	08/16/2017	04/01/2022
880336-CP-3.	TENET HEALTHCARE CORP 144A			1,2	4FE	200,000		105,000	200,000	200,000	0	0	0	0	7.500	7.641	JJ	7,500	8,750	11/16/2016	01/01/2022
880336-CR-9.	TENET HEALTHCARE CORP 144A				3FE	1,089,000		97,500	1,061,775	1,061,775	(27,225)	0	0	0	4.625	4.678	JJ	27,562	0	07/17/2017	07/15/2024
88047P-AA-2.	TENNESSEE MERGER SUB INC 144A			1,2	5FE	1,005,323		89,250	923,738	1,035,000	(86,069)	1,022	0	0	6.375	7.022	FA	27,492	28,050	11/08/2017	02/01/2025
880779-AZ-6.	TEREX CORP NEW 144A			1,2	4FE	450,000		104,500	470,250	450,000	0	0	0	0	5.625	5.704	FA	10,547	12,727	01/17/2017	02/01/2025
88104L-AE-3.	TERRAFORM PWR OPER LLC 144A				3FE	460,000		99,000	455,400	460,000	(4,600)	0	0	0	5.000	5.064	JJ	1,214	0	11/28/2017	01/31/2028
88160R-AE-1.	TESLA INC 144A				4FE	825,000		95,500	787,875	825,000	(37,125)	0	0	0	5.300	5.370	FA	16,154	0	08/11/2017	08/15/2025
881600-AK-9.	TESORO LOGISTICS LP / CORP				2FE	836,738		103,802	795,000	828,311	0	(8,427)	0	0	5.500	2.987	AO	9,231	19,250	10/17/2017	10/15/2019
87248N-AC-2.	THC ESCROW CORPORATION III 144A				4FE	675,000		97,500	675,000	658,125	(16,875)	0	0	0	5.125	5.191	MN	5,766	13,165	06/05/2017	05/01/2025
87248N-AE-8.	THC ESCROW CORPORATION III 144A				5FE	60,000		94,000	60,000	56,400	(3,600)	0	0	0	7.000	7.123	FA	2,298	0	06/05/2017	08/01/2025
256141-AA-0.	THE DOCTORS COMPANY 144A			1	1FE	888,000		110,535	800,000	881,710	(6,290)	0	0	0	6.500	4.528	AO	10,978	26,000	06/26/2017	10/15/2023
38148L-AA-4.	THE GOLDMAN SACHS GROUP INC			2	1FE	347,622		100,136	345,000	347,143	(479)	0	0	0	2.600	2.326	AO	1,694	4,485	06/26/2017	04/23/2020
623115-AD-4.	THE MOUNT SINAI HOSPITAL				1FE	232,000		101,156	234,682	232,000	0	0	0	0	3.981	4.021	JJ	257	0	12/14/2017	07/01/2048
883556-BE-1.	THERMO FISHER SCIENTIFIC INC.			1	2FE	179,633		100,244	180,439	180,000	73	0	0	0	2.400	2.457	FA	1,800	4,320	12/04/2013	02/01/2019
883556-BM-3.	THERMO FISHER SCIENTIFIC INC.			1,2	2FE	230,129		102,622	236,031	230,000	3	0	0	0	3.650	3.673	JD	373	8,213	06/26/2017	12/15/2025
883556-BY-7.	THERMO FISHER SCIENTIFIC INC.				2FE	592,950		103,019	600,000	592,997	47	0	0	0	4.100	4.212	FA	9,362	0	08/10/2017	08/15/2047
887228-AA-2.	TIME INC 144A			1	4FE	938,188		104,250	995,588	955,000	2,200	0	0	0	5.750	6.155	AO	11,593	54,913	06/02/2015	04/15/2022
88732J-AL-2.	TIME WARNER CABLE INC			1	2FE	694,121		102,217	650,000	643,414	(12,892)	0	0	0	6.750	2.620	JJ	21,938	43,875	11/01/2013	07/01/2018
88732J-AW-8.	TIME WARNER CABLE INC			1	2FE	1,276,498		104,361	1,165,000	1,221,620	(20,102)	0	0	0	5.000	2.607	FA	24,271	45,750	06/26/2017	02/01/2020
88732J-BB-3.	TIME WARNER CABLE INC SR GBLB DBS			2	2FE	225,271		104,229	220,000	225,174	(98)	0	0	0	5.500	5.393	MS	4,033	12,100	02/16/2017	09/01/2041
887317-BB-0.	TIME WARNER INC			1,2	2FE	443,485		99,906	443,579	445,000	148	0	0	0	3.800	3.877	FA	6,388	11,602	06/26/2017	02/15/2027
88947E-AR-1.	TOLL BROS FIN CORP				3FE	41,500		104,500	40,000	41,446	(54)	0	0	0	4.875	4.360	MN	249	975	08/29/2017	11/15/2025
891490-AT-1.	TOSCO CORP			1	2FE	237,329		142,146	234,541	219,636	(3,315)	0	0	0	8.125	4.594	FA	5,065	13,406	01/20/2012	02/15/2030
891906-AC-3.	TOTAL SIG SVCS INC			1,2	2FE	899,358		108,189	892,563	825,000	894,627	0	0	0	4.800	3.610	AO	9,900	19,800	06/26/2017	04/01/2026
893647-AX-5.	TRANSIDGM INC			1,2	4FE	400,000		102,500	400,000	402,193	(537)	0	0	0	6.500	6.425	JJ	11,989	26,000	06/21/2016	07/15/2024
87265H-AE-9.	TRI POINTE GROUP INC			1,2	3FE	845,215		103,750	881,875	850,000	846,591	0	0	0	4.875	5.064	JJ	20,719	45,466	05/23/2016	07/01/2021
87265H-AF-6.	TRI POINTE GROUP INC				3FE	375,000		102,570	384,638	375,000	0	0	0	0	5.250	5.319	JD	1,641	9,461	06/05/2017	06/01/2027
896047-AH-0.	TRIBUNE MEDIA CO			1,2	4FE	1,150,000		102,750	1,181,625	1,150,000	0	0	0	0	5.875	5.961	JJ	31,154	76,813	06/17/2015	07/15/2022
896818-AL-5.	TRIUMPH GROUP INC NEW				4FE	197,056		98,000	200,900	205,000	441	0	0	0	5.250	6.306	JD	897	5,381	09/13/2017	06/01/2022
896818-AM-3.	TRIUMPH GROUP INC NEW 144A				4FE	335,000		106,125	335,000	335,000	0	0	0	0	7.750	7.900	FA	9,664	0	08/08/2017	08/15/2025
873050-CH-2.	TTX CO 144A				1FE	1,620,269		102,290	1,636,790	1,600,000	1,618,639	0	0	0	3.600	3.442	JJ	26,560	28,800	06/26/2017	01/15/2025
902494-AX-1.	TYSON FOODS INC				2FE	1,076,447		105,167	1,072,704	1,020,000	(3,490)	0	0	0	3.950	3.071	FA	15,221	20,145	07/13/2017	08/15/2024
902494-BD-4.	TYSON FOODS INC				2FE	252,282		108,911	250,000	252,262	(20)	0	0	0	4.550	4.547	JD	916	5,688	06/26/2017	06/15/2047
902494-BF-9.	TYSON FOODS INC				2FE	733,633		98,657	725,127	735,000	733,751	0	0	0	2.250	2.312	FA	5,880	0	08/21/2017	08/23/2021
903293-BD-9.	U S G CORP 144A			1	3FE	1,050,250		106,250	1,115,625	1,050,000	(22)	0	0	0	5.500	5.572	MS	19,250	57,750	06/17/2015	03/01/2025
903293-BE-7.	U S G CORP 144A				3FE	190,000		103,650	190,000	190,000	0	0	0	0	4.875	4.934	JD	772	5,043	05/01/2017	06/01/2027
912912-AR-3.	U S WEST CAPITAL FUNDING INC			1	3FE	169,000		103,250	175,000	174,195	863	0	0	0	6.500	7.176	MN	1,453	11,375	08/05/2010	11/15/2018
902691-AQ-3.	UGI UTILITIES, INC				1	2,000,000		97,174	1,943,480	2,000,000	2,972	0	0	0	2.950	2.972	JD	29,664	59,000	06/30/2016	06/30/2026
904006-AB-7.	ULTRA RESOURCES INC 144A				3FE	93,582		99,750	94,763	95,000	98	0	0	0	7.125	7.511	AO	1,429	3,441	04/07/2017	04/15/2025
73019#-AA-0.	UNION PACIFIC CORP - SERIES A			1		669,892		99,900	669,892	669,892	0	0	0	0	3.000	3.023	MS	6,029	20,097	09/01/2012	09/13/2027
73019#-AB-8.	UNION PACIFIC CORP - SERIES B			1		695,106		99,900	694,411	695,106	0	0	0	0	3.000	3.023	MS	6,256	20,853	09/01/2012	09/13/2027
73019#-AC-6.	UNION PACIFIC CORP - SERIES C			1		634,960		99,900	634,325	634,960	0	0	0	0	3.000	3.023	MS	5,715	19,049	09/01/2012	09/13/2027
911312-BN-5.	UNITED PARCEL SERVICE INC				1FE	463,833		103,251	480,116	463,836	3	0	0	0	3.750	3.799	MN	2,277	0	11/09/2017	11/15/2047
911365-BD-5.	UNITED RENTALS NORTH AMER INC			1,2	3FE	375,000		106,000	397,500	375,000	0	0	0	0	5.500	5.576	JJ	9,510	20,625	03/12/2015	07/15/2025
911365-BE-3.	UNITED RENTALS NORTH AMER INC			1,2	3FE	592,325		107,000	620,600	580,000	(1,184)	0	0	0	5.875	5.606	MS	10,033	30,631	02/22/2017	09/15/2026
911365-BG-8.	UNITED RENTALS NORTH AMER INC				3FE	345,744		100,500	346,725	345,000	(5)	0	0	0	4.875	4.901	JJ	6,541	0	12/05/2017	01/15/2028
911365-BH-6.	UNITED RENTALS NORTH AMER INC				3FE	45,000		100,750	45,338	45,000	0	0	0	0	4.625	4.678	AO	439	133	09/08/2017	10/15/2025
91324P-AR-3.	UNITEDHEALTH GROUP INC			1	1FE	107,358		130,030	136,535	107,008	(62)	0	0	0	5.800	5.710	MS	1,793	6,090	06/08/2011	03/15/2036
91324P-BM-3.	UNITEDHEALTH GROUP INC				1FE	432,963		103,817	416,305	401,000	(5,297)	0	0	0	3.875	2.033	AO	3,280	11,858	06/26/2017	10/15/2020
91324P-BP-6.	UNITEDHEALTH GROUP INC			1	1FE	279,764		106,335	271,154	255,000	(3,392)	0	0	0	4.700	3.222	FA	4,528	11,985	11/01/2013	02/15/2021

ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
913903-AR-1	UNIVERSAL HLTH SVCS INC 144A			1,2	2FE	888,125		101,8750	875,000	883,352	0	(2,991)	0	0	4.750	4.403	FA	17,318	41,563	05/19/2016	08/01/2022
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A			1	4FE	336,233		103,8750	323,000	334,136	(31)	(1,326)	0	0	6.750	5.985	MS	6,420	15,559	07/17/2017	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A				4FE	56,003		99,7500	57,000	56,124	0	121	0	0	5.125	5.533	MN	373	2,921	02/13/2017	05/15/2023
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A			2	4FE	1,455,203		97,3750	1,523,000	1,456,361	(4,841)	6,000	0	0	5.125	5.917	FA	29,487	53,966	11/03/2017	02/15/2025
91529Y-AH-9	UNUM GROUP			1	2FE	64,921		107,6540	65,000	64,974	0	9	0	0	5.625	5.721	MS	1,077	3,656	09/08/2010	09/15/2020
91529Y-AM-8	UNUM GROUP			1,2	2FE	179,608		100,6980	180,000	179,730	0	75	0	0	3.000	3.070	MN	690	5,400	05/04/2016	05/15/2021
90290W-AB-7	US FOODS INC 144A			2	4FE	393,300		105,0000	380,000	390,307	0	(2,668)	0	0	5.875	5.073	JD	992	22,325	11/16/2016	06/15/2024
91739V-AA-6	USIS MERGER SUB INC 144A				5FE	385,000		101,0000	385,000	385,000	0	0	0	0	6.875	6.993	MN	4,411	22,217	04/05/2017	05/01/2025
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC				1FE	5,000,000		98,0420	5,000,000	5,000,000	0	0	0	0	3.290	3.317	JJ	79,051	183,692	05/26/2016	07/08/2036
90363@-AB-6	VECTREN UTILITY HOLDINGS INC				1FE	939,109		105,3340	939,109	939,109	0	0	0	0	4.080	4.122	JJ	18,413	38,316	09/08/2014	09/08/2039
92239M-A@-0	VEREIT OPER PARTNERSHIP L P			1,2	2FE	1,000,000		105,8290	1,000,000	1,000,000	0	0	0	0	4.875	4.724	MS	12,064	140,100	11/01/2011	11/30/2021
92340L-AA-7	VERISIGN INC			1,2	3FE	1,000,000		108,8750	1,000,000	1,000,000	0	0	0	0	4.875	4.934	JD	4,063	48,750	05/18/2016	06/01/2026
92343E-AH-5	VERIZON COMMUNICATIONS INC			1	2FE	767,125		104,1620	742,000	766,612	(419)	0	0	0	5.250	5.319	AO	13,125	52,500	03/24/2015	04/01/2025
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2FE	1,369,032		101,9040	1,370,000	1,369,355	0	70	0	0	4.862	4.716	FA	13,027	32,430	06/26/2017	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1	2FE	1,718,387		98,4650	1,804,000	1,721,064	0	1,135	0	0	4.400	4.453	MN	10,047	55,000	06/26/2017	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2FE	121,201		96,5440	127,000	121,341	0	52	0	0	4.522	4.873	MS	24,020	81,577	01/23/2017	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC			1	2FE	952		104,8790	1,000,000	953	0	1	0	0	4.672	4.996	MS	1,747	5,933	03/13/2015	03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2FE	450,909		109,9680	445,000	450,830	0	(78)	0	0	5.012	5.394	AO	11	35	02/03/2017	04/15/2049
92343V-DU-5	VERIZON COMMUNICATIONS INC			1	2FE	1,201,108		113,9410	1,095,000	1,200,656	0	(452)	0	0	5.250	5.216	MS	6,814	11,681	06/26/2017	03/16/2037
92343V-DV-3	VERIZON COMMUNICATIONS INC				2FE	1,412,788		101,9690	1,410,000	1,412,540	0	(249)	0	0	5.500	4.937	MS	17,566	11,413	10/17/2017	03/16/2047
92343V-DX-9	VERIZON COMMUNICATIONS INC				2FE	1,278,947		100,5810	1,280,000	1,279,163	0	216	0	0	2.600	2.614	MJSD	1,608	22,390	06/26/2017	03/16/2022
92343V-DZ-4	VERIZON COMMUNICATIONS INC				2FE	239,323		104,8830	240,000	239,335	0	12	0	0	1.996	2.066	FMAN	2,839	11,732	06/26/2017	05/22/2020
92343V-EA-8	VERIZON COMMUNICATIONS INC				2FE	54,006		100,3780	54,000	54,006	0	0	0	0	4.500	4.576	FA	4,230	0	08/01/2017	08/10/2033
92343V-EB-6	VERTIV GROUP COV-LITE TLB (CORTES)				4FE	1,692,349		99,8330	1,692,349	1,689,523	(2,826)	0	0	0	3.376	3.403	FA	689	780	08/16/2017	02/15/2025
LX1617-14-6	VFH PARENT LLC /ORCH CO-ISSUE				4FE	502,013		105,2500	495,000	501,718	0	(295)	0	0	5.000	5.136	MN	7,522	47,558	03/15/2017	11/30/2023
91823K-AA-7	VIACOM INC NEW			1	2FE	42,857		103,4720	40,000	42,826	0	(31)	0	0	6.750	6.414	JD	1,485	16,613	11/01/2017	06/15/2022
92553P-AU-6	VIACOM INC NEW			1,2	2FE	153,678		97,6950	150,000	153,591	0	(67)	0	0	5.850	5.412	MS	780	1,170	05/22/2017	09/01/2043
92553P-AW-2	VIASAT INC 144A				4FE	220,000		100,7500	220,000	220,000	0	0	0	0	5.250	5.147	AO	1,969	7,875	09/08/2016	04/01/2044
92552V-AK-6	VIRGINIA ELEC & PWR CO			1,2	2FE	52,271		103,2800	50,000	52,047	0	(224)	0	0	5.625	5.704	MS	3,438	0	09/07/2017	09/15/2025
927804-FJ-8	VIRGINIA ELEC & PWR CO			1,2	2FE	783,144		99,0390	800,000	784,288	0	1,144	0	0	3.450	2.482	MS	575	863	06/26/2017	09/01/2022
927804-FV-1	VIRGINIA INTERNATIONAL GATEWAY				1FE	964,770		99,5450	964,770	964,770	0	0	0	0	2.950	3.232	MN	3,016	23,534	03/29/2017	11/15/2026
92783#-AA-4	VISA INC			4	1FE	1,061,784		98,6100	1,065,000	1,061,977	0	194	0	0	3.930	3.988	MJSD	9,584	28,470	08/22/2014	06/30/2030
92826C-AG-7	VISTA OUTDOOR INC			1,2	4FE	733,125		96,0000	720,000	720,000	(14,744)	1,619	0	0	2.150	2.226	MS	6,996	0	09/06/2017	10/17/2022
928377-AB-6	WACHOVIA BK NATL ASSN MTN SUB				1FE	969,974		139,4780	700,000	965,489	0	(4,485)	0	0	5.875	6.401	AO	11,016	44,063	03/30/2017	10/01/2023
929766-AJ-0	WASTE CONNECTIONS INC SER				2FE	3,000,000		101,1490	3,000,000	3,000,000	0	0	0	0	6.600	3.901	JJ	21,303	23,100	06/26/2017	01/15/2038
C9716#-AH-2	WAWA INC				2FE	2,000,000		101,8000	2,000,000	2,000,000	0	0	0	0	3.410	3.439	FA	37,226	102,300	08/01/2015	08/20/2025
94403*-BA-3	WEA FIN LLC WESTFIELD UK & EU				2FE	2,000,000		101,9230	2,000,000	2,000,000	0	0	0	0	3.640	3.673	AO	14,964	72,800	10/01/2013	10/17/2023
94403*-BB-1	WELLPOINT INC				2FE	1,012,350		100,5400	1,000,000	1,006,328	0	(3,583)	0	0	3.790	3.826	AO	15,581	75,800	10/01/2013	10/17/2025
92890H-AB-8	WELLPOINT INC			1	2FE	1,175,000		105,5000	1,175,000	1,175,000	0	0	0	0	2.700	2.334	MS	7,800	27,000	04/21/2016	09/17/2019
94946T-AC-0	WELLPOINT INC			1,2	3FE	108,9510		108,9510	108,9510	101,031	0	82	0	0	5.250	5.319	AO	15,422	32,386	03/08/2017	04/01/2025
94973V-AY-3	WELLS FARGO & CO			1	2FE	173,315		109,6520	185,000	174,133	0	212	0	0	4.625	4.956	MN	621	4,856	11/01/2013	05/15/2042
94973V-BB-2	WELLS FARGO & CO			1	2FE	1,348,812		99,4620	1,350,000	1,348,914	0	102	0	0	4.650	5.131	JJ	3,967	8,603	11/01/2013	01/15/2043
95000U-ZB-8	WELLS FARGO CO MTN BE				1FE	196,600		106,2700	185,000	190,402	0	(1,558)	0	0	2.625	2.661	JJ	15,455	0	07/17/2017	07/22/2022
94974B-EV-8	WELLS FARGO CO MTN BE				1FE	192,231		104,8620	190,000	192,069	0	(162)	0	0	4.600	3.685	AO	2,128	8,510	11/01/2013	04/01/2021
94974B-FY-1	WELLS FARGO CO MTN BE				1FE	1,261,297		99,7810	1,245,000	1,254,531	0	(4,457)	0	0	4.100	3.986	JD	606	7,790	03/16/2017	06/03/2026
94974B-GF-1	WELLS FARGO CO MTN BE				1FE	691,278		113,1780	655,000	691,155	0	(165)	0	0	2.150	1.782	JJ	11,227	26,768	06/22/2016	01/30/2020
94974B-GO-7	WELLS FARGO CO MTN BE				1FE	101,8750		891,4060	875,000	883,352	0	(2,991)	0	0	4.900	4.617	MN	3,923	23,888	10/17/2017	11/17/2045

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	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	
94974B-GU-8.	WELLS FARGO CO MTN BE				1FE	398,317		111,7640	390,000	398,226	0	(92)	0	0	4.750	4.675	JD	1,235	16,820	06/26/2017	12/07/2046.	
949746-SK-8.	WELLS FARGO CO NEW				1FE	3,198,033		100,7510	3,193,791	3,194,358	0	(3,675)	0	0	3.069	2.888	JJ	42,428	48,644	06/26/2017	01/24/2023.	
950810-AM-6.	WESCO DISTR INC.				4FE	825,000		102,7500	825,000	847,688	0	0	0	0	5.375	5.447	JD	1,971	44,344	06/02/2016	06/15/2024.	
955278-A#-3.	WEST PENN POWER COMPANY				1	3,000,000		102,5070	3,000,000	3,075,210	0	0	0	0	3.340	3.368	AO	22,267	100,200	04/02/2012	04/11/2022.	
95616A-AA-1.	WEST STREET MERGER 144A				5FE	845,000		100,2500	845,000	847,113	0	0	0	0	6.375	6.477	MS	19,004	0	08/10/2017	09/01/2025.	
958254-AB-0.	WESTERN GAS PARTNERS LP				1	162,966		102,0180	160,000	161,439	0	(293)	0	0	4.000	3.820	JJ	3,200	6,400	11/01/2013	07/01/2022.	
960386-AL-4.	WESTINGHOUSE AIR BRAKE				1	995,700		97,7960	1,000,000	995,901	0	201	0	0	3.450	3.535	MN	4,408	17,250	06/26/2017	11/15/2026.	
96208T-AA-2.	WEX INC SR GBLB 144A 23				1	1,523,625		102,1250	1,523,625	1,557,406	0	176	0	0	4.750	4.824	FA	30,182	36,219	02/28/2017	02/01/2023.	
962166-BW-3.	WEYERHAEUSER CO				1	828,927		107,3860	810,000	821,854	0	(1,809)	0	0	4.625	4.382	MS	11,031	37,463	11/01/2013	09/15/2023.	
962178-AL-3.	WEYERHAEUSER REAL ESTATE CO				3FE	334,750		102,0000	325,000	331,500	(556)	(2,694)	0	0	4.375	2.862	JD	632	14,219	06/05/2017	06/15/2019.	
962178-AN-9.	WEYERHAEUSER REAL ESTATE CO				1	764,400		106,7500	735,000	761,583	0	(2,817)	0	0	5.875	5.276	JD	1,919	43,181	03/03/2017	06/15/2024.	
966387-AH-5.	WHITING PETE CORP NEW				1,2	1,131,450		102,6250	1,140,000	1,133,117	0	1,667	0	0	5.750	6.048	MS	19,301	65,550	02/15/2017	03/15/2021.	
966387 BE 1.	WHITING PETE CORP NEW 144A				4FE	175,000		102,0000	175,000	175,000	0	0	0	0	6.625	6.735	JJ	129	0	12/12/2017	01/15/2026.	
96812T-AB-8.	WILDHORSE RESOURCE DEV CORP																					
969457-BM-1.	SR NT.				1,2	546,327		102,2500	555,000	546,638	0	311	0	0	6.875	7.278	FA	15,898	3,438	09/15/2017	02/01/2025.	
969457-BM-1.	WILLIAMS COS INC DEL				3FE	198,375		132,0000	190,000	197,997	0	(378)	0	0	8.750	5.554	MS	3,865	0	10/30/2017	03/15/2032.	
96949L-AC-9.	WILLIAMS PARTNERS L P NEW				1,2	253,586		109,9770	245,000	253,509	0	(77)	0	0	5.100	4.931	MS	3,679	8,415	06/26/2017	09/15/2045.	
96949L-AC-9.	WILLIAMS SCOTSMAN INTL INC																					
969506-AA-0.	144A				4FE	205,000		103,0000	205,000	205,000	0	0	0	0	7.875	8.030	JD	1,435	0	11/21/2017	12/15/2022.	
970648-AF-8.	WILLIS NORTH AMER INC				2FE	456,876		101,6600	455,000	456,754	0	(122)	0	0	3.600	3.564	MN	2,093	8,145	06/26/2017	05/15/2024.	
976826-BE-6.	WISCONSIN PWR & LT CO				1	74,313		136,8380	80,000	74,313	0	0	0	0	6.375	0.000	FA	1,927	5,100	08/08/2007	08/15/2037.	
976826-BL-0.	WISCONSIN PWR & LT CO				1FE	339,011		100,0240	340,080	339,031	0	21	0	0	3.050	3.108	AO	2,333	0	10/02/2017	10/15/2027.	
92933B-AF-1.	WMG ACQUISITION CORP 144A				1,2	150,938		103,0000	154,500	150,496	0	(198)	0	0	5.625	5.544	AO	1,781	8,438	09/09/2015	04/15/2022.	
92933B-AH-7.	WMG ACQUISITION CORP 144A				1	914,500		104,5000	992,750	925,868	0	4,603	0	0	6.750	7.593	AO	13,538	64,125	05/29/2015	04/15/2022.	
97786#-AL-6.	WOLSELEY CAPITAL INC				2FE	2,000,000		101,0330	2,020,660	2,000,000	0	0	0	0	3.830	3.867	MS	25,533	76,600	09/01/2015	09/01/2027.	
98212B-AD-5.	WPX ENERGY INC				1,2	551,500		104,5000	564,300	549,958	0	(1,542)	0	0	6.000	5.529	JJ	14,940	16,200	06/02/2017	01/15/2022.	
98212B-AG-8.	WPX ENERGY INC				1,2	666,250		113,5000	794,500	700,000	4,732	0	0	0	8.250	9.688	FA	24,063	57,750	05/12/2016	08/01/2023.	
98310W-AK-4.	WYNDHAM WORLDWIDE CORP				1	134,947		100,0320	135,043	134,998	0	10	0	0	2.500	2.523	MS	1,125	3,375	11/01/2013	03/01/2018.	
98389B-AH-3.	XCEL ENERGY INC				1	291,851		135,0910	405,273	300,000	294,971	0	226	0	6.500	0.666	JJ	9,750	17,875	06/26/2017	07/01/2036.	
98389B-AU-4.	XCEL ENERGY INC				1,2	573,885		101,2350	582,099	573,989	0	96	0	0	3.350	3.401	JD	1,605	19,263	11/28/2016	12/01/2026.	
984121-CO-4.	XEROX CORP				2FE	109,912		97,5520	110,000	109,917	0	5	0	0	3.625	3.674	MS	1,218	0	09/07/2017	03/15/2023.	
983793-AD-2.	XPO LOGISTICS INC 144A				1,2	1,186,750		104,3750	1,215,969	1,160,163	(237)	(6,002)	0	0	6.500	5.823	JD	3,366	75,725	04/28/2017	06/15/2022.	
983793-AF-7.	XPO LOGISTICS INC 144A				1,2	210,000		105,7500	211,500	207,968	905	(1,937)	0	0	6.125	4.985	MS	4,083	12,454	12/13/2016	09/01/2023.	
98419M-AJ-9.	XYLEM INC				1,2	834,374		99,4740	850,505	855,000	0	1,818	0	0	3.250	3.572	MN	4,631	25,810	06/26/2017	11/01/2026.	
989194-AP-0.	ZAYO GROUP LLC 144A				1	1,168,913		102,0000	1,178,100	1,165,600	(3,154)	(159)	0	0	5.750	5.960	JJ	30,624	16,771	11/13/2017	01/15/2027.	
989194-AM-7.	ZAYO GROUP LLC/ZAYO CAP INC				1	891,638		104,1550	885,000	889,760	0	(753)	0	0	6.000	5.660	AO	13,275	53,100	05/22/2015	04/01/2023.	
LX1679-18-7.	ZEKELMAN INDUSTRIES INC FKA																					
98877D-AC-9.	JMC TL				4FE	1,794,566		100,4000	1,819,944	1,812,693	0	0	0	0	4.898	5.386	MJSD	6,165	58,715	06/07/2016	06/07/2021.	
98978V-AJ-2.	ZF NORTH AMER CAP 144A				1	1,033,378		105,8750	1,067,220	1,008,000	0	(2,236)	0	0	4.750	4.429	AO	8,246	47,880	03/21/2017	04/29/2025.	
68245X-AE-9.	ZOETIS INC				1,2	411,996		102,3610	409,445	400,000	0	(2,602)	0	0	3.450	2.753	MN	1,840	13,800	04/21/2016	11/13/2020.	
008916-AJ-7.	1011778 B.C. UNLIMITED LIABIL																					
009089-AA-1.	144A				4FE	582,821		100,7500	584,350	580,000	0	(66)	0	0	5.000	4.947	AO	6,122	0	11/14/2017	10/15/2025.	
C0445#-AM-8.	AGRIUM INC				2FE	202,170		127,2100	241,698	190,000	201,262	0	0	0	6.125	5.754	JJ	5,366	11,638	11/01/2013	01/15/2041.	
073170-AG-0.	AIR CANADA 2013-1A PTC 144A				4	1,152,051		105,2590	1,192,492	1,132,912	0	(979)	0	0	4.125	3.901	MN	5,971	42,226	06/26/2017	11/15/2026.	
097751-AV-3.	ARC RESOURCES LTD				2	3,000,000		101,0220	3,030,660	3,000,000	0	0	0	0	3.810	3.846	FA	40,640	114,300	08/01/2012	08/23/2024.	
097751-BF-7.	BAYTEX ENERGY CORP 144A				1,2	619,500		93,1250	651,875	700,000	1,949	8,391	0	0	5.625	7.830	JD	3,281	39,375	12/22/2016	06/01/2024.	
097751-BM-2.	BOMBARDIER INC 144A				4FE	1,019,213		107,5000	999,750	999,750	(7,001)	(12,462)	0	0	7.750	3.851	MS	21,222	36,038	08/23/2017	03/15/2020.	
097751-BP-5.	BOMBARDIER INC 144A				1	539,300		98,0000	514,500	525,000	(24,320)	(480)	0	0	6.125	5.596	JJ	14,828	0	10/23/2017	01/15/2023.	
097751-BR-1.	BOMBARDIER INC 144A				1	452,250		100,7800	453,510	450,000	(11)	0	0	0	7.500	7.547	MS	9,938	0	12/14/2017	03/15/2025.	
136385-AL-5.	BOMBARDIER INC 144A				1	217,802		109,7500	241,450	220,000	366	0	0	0	8.750	9.203	JD	1,604	19,785	11/16/2016	12/01/2021.	
146900-AM-7.	BOMBARDIER INC 144A				4FE	507,500		101,5000	507,500	500,000	0	0	0	0	7.500	7.641	JD	3,542	0	11/20/2017	12/01/2024.	
146900-AQ-8.	Canadian Nat Res Ltd				2FE	337,650		124,8790	374,638	300,000	(995)	0	0	0	6.250	5.334	MS	5,5				

ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
349553-AM-9	FORTIS INC.	C			2FE	414,209		96,5550	425,000	414,631	.0	.421	0	.0	3.055	3.408	AO	3,138	6,492	08/01/2017	10/04/2026
361680-AA-2	GFL ENVIRONMENTAL INC 144A	C			4FE	859,341		105,3750	809,000	852,484	(951)	(5,906)	0	.0	9.875	3.077	FA	33,287	.0	12/18/2017	02/01/2021
361680-AC-8	GFL ENVIRONMENTAL INC 144A	C			4FE	300,625		103,7500	300,000	311,250	.0	(92)	0	.0	5.625	5.643	MN	2,813	7,922	05/08/2017	05/01/2022
362438-AA-1	GW HONOS SEC CORP 144A	C			5FE	198,556		107,5000	200,000	198,642	.0	.86	0	.0	8.750	9.074	MN	2,236	9,090	04/27/2017	05/15/2025
443628-AF-9	HUDBAY MINERALS INC 144A	C		1,2	4FE	175,000		106,0000	175,000	185,500	.0	.0	0	.0	7.250	7.381	JJ	5,850	7,507	12/01/2016	01/15/2023
443628-AG-7	HUDBAY MINERALS INC 144A	C		1,2	4FE	180,000		109,5000	180,000	197,100	.0	.0	0	.0	7.625	7.770	JJ	6,329	8,121	12/01/2016	01/15/2025
448055-AB-9	HUSKY ENERGY INC.	C		1	2FE	715,774		105,0270	650,000	682,677	.0	(24,915)	0	.0	6.150	2.145	JD	1,777	39,975	11/08/2016	06/15/2019
448055-AK-9	HUSKY ENERGY INC.	C			2FE	519,659		104,4620	500,000	519,052	.0	(607)	0	.0	4.000	3.326	AO	4,222	.0	10/16/2017	04/15/2024
448055-AD-5	HUSKY ENERGY INC SR GLBL	A			2FE	351,894		129,9290	300,000	389,786	.0	(1,408)	0	.0	6.800	5.476	MS	6,007	20,400	12/16/2016	09/15/2037
496902-AP-2	KINROSS GOLD CORP 144A	C			3FE	286,312		100,6250	285,000	286,277	.0	(36)	0	.0	4.500	4.490	JJ	6,234	.0	09/07/2017	07/15/2027
535919-AL-8	LIONS GATE ENTMTNT CORP 144A	C		1,2	4FE	237,350		105,6250	235,000	248,219	.0	(332)	0	.0	5.875	5.750	MN	2,301	13,960	01/23/2017	11/01/2024
552697-AQ-7	MDC PARTNERS INC 144A	C		1,2	4FE	360,256		100,5000	360,000	358,251	.0	(219)	0	.0	6.500	6.549	MN	3,900	26,325	07/11/2016	05/01/2024
558648-AG-4	MULLEN GROUP LTD.	C			3	2,000,000		89,8650	2,000,000	1,797,300	(27,120)	.0	0	.0	3.840	3.877	AO	14,720	76,800	10/22/2014	10/22/2024
66977W-AP-4	NOVA CHEMICALS CORP 144A	C		1,2	3FE	1,042,125		99,7500	1,050,000	1,043,291	13,879	737	0	.0	5.000	5.171	MN	8,750	52,500	05/23/2016	05/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP 144A	C			3FE	554,475		99,7500	555,000	553,373	(1,125)	23	0	.0	4.875	4.951	JD	2,255	12,927	08/24/2017	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A	C			3FE	200,000		99,7500	200,000	199,500	(500)	.0	0	.0	5.250	5.319	JD	875	5,017	05/25/2017	06/01/2027
683715-AB-2	OPEN TEXT CORP 144A	C		1,2	3FE	875,000		107,7500	875,000	942,813	.0	.0	0	.0	5.875	5.961	JD	4,284	51,406	05/25/2016	06/01/2026
740212-AE-5	PRECISION DRILLING CORP	C		1,2	3FE	401,940		101,8750	406,000	403,354	.0	.567	0	.0	6.500	6.802	JD	1,173	26,390	05/14/2015	12/15/2021
740212-AL-9	PRECISION DRILLING CORP 144A	C			3FE	250,000		102,0000	255,000	250,000	.0	.0	0	.0	7.125	7.252	JJ	1,930	.0	11/09/2017	01/15/2026
74819R-AP-1	QUEBECOR MEDIA INC.	C		1	4FE	723,925		106,0000	695,000	714,954	293	(3,392)	0	.0	5.750	5.162	JD	1,776	38,764	05/27/2015	01/15/2023
867224-AB-3	SUNCOR ENERGY INC NEW	D			1FE	223,871		102,3440	225,000	223,873	.0	.3	0	.0	4.000	4.070	MN	1,150	.0	11/08/2017	11/15/2047
867229-AE-6	SUNCOR ENERGY INC NEW	D		1	1FE	230,811		135,1010	244,533	229,501	.0	(1,261)	0	.0	6.500	4.535	JD	523	10,433	06/26/2017	06/15/2038
878742-AV-7	TECK RESOURCES LTD.	C		1,2	3FE	148,785		104,3800	166,000	173,271	.0	2,769	0	.0	4.750	7.211	JJ	3,636	7,885	08/23/2016	01/15/2022
87952V-AL-0	TELESAT CDA LLC 144A	C		1,2	4FE	1,355,688		112,0000	1,325,000	1,351,434	.0	(4,204)	0	.0	8.875	8.552	MN	15,026	116,940	01/17/2017	11/15/2024
884903-BQ-7	THOMSON REUTERS CORP.	D		1,2	2FE	1,677,481		105,5480	1,585,000	1,666,015	.0	(10,794)	0	.0	4.300	3.329	MN	7,194	60,415	06/26/2017	11/23/2023
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C			3FE	440,000		101,7500	440,000	447,700	.0	.0	0	.0	5.500	5.576	MN	4,974	.0	11/14/2017	11/01/2025
91911X-AQ-7	VALEANT PHARMACEUTICALS INTL 144A	C			4FE	353,594		100,7500	365,000	354,131	.0	537	0	.0	6.750	7.856	FA	9,308	.0	10/17/2017	08/15/2021
92912E-AA-1	VP11 ESCROW CORP 144A	C		1	5FE	544,063		101,7500	525,000	529,375	87,452	(3,015)	0	.0	7.500	6.877	JJ	18,156	39,375	08/20/2015	07/15/2021
91831A-AA-9	VRX ESCROW CORP 144A	C		1,2	5FE	986,403		100,1250	1,000,000	987,454	.0	1,052	0	.0	5.375	6.080	MS	15,826	.0	11/08/2017	03/15/2020
98462Y-C#-5	YAMANA GOLD INC.	C		2		3,000,000		101,2970	3,000,000	3,000,000	.0	.0	0	.0	4.780	4.837	JD	80,065	71,690	06/01/2013	06/10/2023
05252A-AN-1	AUSTRALIA & NEW ZEALA BKG 144A	D			1FE	1,497,675		105,3970	1,500,000	1,499,428	.0	261	0	.0	5.100	5.186	JJ	35,700	76,500	01/06/2010	01/13/2020
055451-AV-0	BHP BILLITON FIN USA LTD.	C		1	1FE	118,140		122,6050	115,000	117,922	.0	(56)	0	.0	5.000	4.885	MS	1,453	5,750	11/01/2013	09/30/2043
055451-AW-8	BHP BILLITON FIN USA LTD 144A	C		2	2FE	90,000		108,2500	90,000	90,000	.0	.0	0	.0	6.250	6.348	AO	1,125	5,625	10/14/2015	10/19/2075
09628T-AA-7	BLUESCOPE STL FIN LTD 144A	C			3FE	321,559		104,2500	303,000	315,878	(402)	(5,279)	0	.0	6.500	3.339	MN	2,517	9,848	05/31/2017	05/15/2021
2027A0-DJ-5	COMMONWEALTH BK AUSTRALIA 144A	D			1FE	1,670,511		104,5990	1,675,000	1,674,023	.0	509	0	.0	5.000	5.098	AO	17,681	83,750	10/15/2009	10/15/2019
12656*-AG-7	CSLB HOLDINGS INC.	C		1		2,000,000		101,9500	2,000,000	2,000,000	.0	.0	0	.0	3.200	3.226	MS	16,889	64,000	03/13/2013	03/26/2023
03300*-AC-7	DULUXGROUP LTD.	D		2		1,000,000		104,6600	1,000,000	1,000,000	.0	.0	0	.0	4.230	4.275	MS	12,103	42,300	09/18/2014	09/18/2026
30251G-AS-6	FMG RESOURCES AUGUST 2006 PTY 144A	C			2FE	1,068,223		110,6500	934,000	1,035,870	.0	(32,353)	0	.0	9.750	2.549	MS	30,355	45,533	07/11/2017	03/01/2022
30251G-AU-1	FMG RESOURCES AUGUST 2006 PTY 144A	C			3FE	772,400		101,2500	755,000	762,250	(9,145)	(1,005)	0	.0	4.750	4.248	MN	4,582	18,230	09/15/2017	05/15/2022
30251G-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C			3FE	525,000		101,2500	525,000	531,563	.0	.0	0	.0	5.125	5.191	MN	3,438	13,677	05/09/2017	05/15/2024
09396#-AC-5	POWERCOR AUSTRALIA LLC	C			1	4,000,000		100,0000	4,000,000	4,000,000	.0	.0	0	.0	4.060	4.101	JD	10,827	162,400	06/01/2011	06/07/2018
767201-AS-5	RIO TINTO FIN USA LTD.	C		1,2	1FE	854,264		104,8240	860,000	855,528	.0	509	0	.0	3.750	3.868	JD	1,433	32,250	06/11/2015	06/15/2025
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	C			2FE	1,289,240		106,5390	1,200,000	1,262,209	.0	(11,932)	0	.0	5.125	3.411	FA	22,038	46,125	06/26/2017	02/22/2021
92765V-AA-5	VIRGIN AUSTRALIA 2013-1A 144A	C		4	2FE	445,548		104,0000	437,219	446,846	.0	1,297	0	.0	5.000	4.730	JAJO	4,129	16,948	06/26/2017	04/23/2025
980888-AD-3	WOOLWORTHS LTD 144A	C			2FE	2,059,320		102,9990	2,000,000	2,020,238	.0	(6,943)	0	.0	4.000	3.639	MS	22,000	80,000	11/03/2011	09/22/2020
980888-AF-8	WOOLWORTHS LTD 144A	C		1	2FE	1,482,107		104,6740	1,486,000	1,484,523	.0	408	0	.0	4.550	4.635	AO	14,837	67,613	04/05/2011	04/12/2021
009280-AK-7	AIRCASLE LTD.	C			3FE	1,493,462		105,5000	1,477,000	1,477,000	(12,069)	(4,393)	0	.0	6.250	2.838	JD	7,292	14,063	12/05/2017	12/01/2019
009280-AM-3	AIRCASLE LTD.	C			3FE	89,888		105,1250	85,000	89,356	(22)	(510)	0	.0	5.125	3.445	MS	1,283	2,178	08/08/2017	03/15/2021
009280-AN-1	AIRCASLE LTD.	C			3FE	80,906		107,1250	75,000	80,344	(312)	(251)	0	.0	5.500	3.550	FA	1,558	.0	10/20/2017	02/15/2022

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ANNUAL STATEMENT FOR THE YEAR 2017 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
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation	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
45687A-AJ-1	INGERSOLL-RAND GLOBAL HLDG CO.	C	1	2FE	140,242		106,5610	140,000	140,151	0	(24)	0	0	4.250	4.272	JD	264	5,950	11/01/2013	06/15/2023
68341P-AA-7	QTEL INTL FIN LTD 144A	C		1FE	445,338		99,2500	450,000	445,945	0	397	0	0	3.750	3.913	JD	422	16,875	06/15/2016	06/22/2026
74733L-AD-4	QTEL INTL FIN LTD 144A	D		1FE	1,900,070		105,0200	1,890,360	1,846,579	0	(13,787)	0	0	4.750	3.902	FA	32,063	85,500	02/12/2014	02/16/2021
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C		1FE	977,776		100,3210	980,917	977,776	0	0	0	0	3.970	4.043	MON	1,725	12,175	08/14/2017	08/15/2042
687602-AA-9	TENGZICHEVROIL FIN CO INTL LTD	C		2FE	1,679,390		100,2500	1,704,250	1,681,299	0	1,668	0	0	4.000	4.197	FA	25,689	67,000	02/27/2017	08/15/2026
92676X-AC-1	VIKING CRUISES LTD 144A	C	1,2	4FE	850,625		103,0000	850,000	850,451	60,020	(69)	0	0	6.250	6.336	MN	6,788	53,125	05/06/2015	05/15/2025
92676X-AD-9	VIKING CRUISES LTD 144A	C		4FE	425,000		101,7500	425,000	425,000	0	0	0	0	5.875	5.961	MS	7,005	0	09/13/2017	09/15/2027
947075-AJ-6	WEATHERFORD INTL LTD.	C	1,2	5FE	452,438		101,9380	458,719	451,453	(500)	(484)	0	0	7.750	7.748	JD	1,550	34,875	01/12/2017	06/15/2021
947075-AK-3	WEATHERFORD INTL LTD.	C	1,2	5FE	500,125		101,0000	479,750	479,750	(17,311)	(3,064)	0	0	8.250	7.295	JD	1,742	39,188	02/09/2017	06/15/2023
10552T-AF-4	BRF SA 144A	C	1	2FE	1,181,220		100,7500	1,209,000	1,186,866	0	1,708	0	0	4.750	5.013	MN	6,175	57,000	01/20/2015	05/22/2024
20442D-AA-3	CIA BRASILEIRA DE ALUMINIO 144A	C	1	3FE	832,935		101,4000	844,000	836,057	54,337	1,020	0	0	4.750	4.982	JD	1,559	40,090	04/21/2015	06/17/2024
91912E-AA-3	VALE S A	C	1	2FE	287,269		109,5000	305,000	287,512	0	244	0	0	5.625	6.169	MS	5,242	15,328	06/26/2017	09/11/2042
01609W-AQ-5	ALIBABA GROUP HLDG LTD	C	1	1FE	1,677,140		103,7360	1,763,515	1,682,132	0	2,202	0	0	3.600	3.813	MN	5,610	61,200	02/17/2017	11/28/2024
056752-AB-4	BAIDU INC	C	1	1FE	2,029,798		101,4410	2,231,698	2,099,817	0	17,782	0	0	3.500	4.600	MN	7,058	77,000	08/19/2014	11/28/2022
62743P-AA-3	DEWA SUKUK 2013 LTD 3% BDS 05/MAR/	D		2FE	1,001,125		100,0160	1,000,162	1,000,049	0	(270)	0	0	3.000	2.994	MS	9,667	30,000	10/28/2013	03/05/2018
628288-AA-9	DP WORLD CRESCENT LTD TR CTF SR GL	D		2FE	1,230,840		101,9590	1,223,508	1,228,370	0	(2,470)	0	0	3.908	3.455	MN	4,038	23,448	06/23/2017	05/31/2023
63659W-AA-8	FORMOSA GROUP CAYMAN LTD NOTES FIX	D		2FE	957,300		100,1200	1,001,200	965,583	0	3,994	0	0	3.375	3.960	AO	6,469	33,750	11/18/2015	04/22/2025
40052X-AB-6	GRUPOSURA FINANCE 144A	C	1	2FE	1,272,405		108,3750	1,394,786	1,274,322	0	1,163	0	0	5.500	5.730	AO	12,191	70,785	04/26/2016	04/29/2026
646747-AB-0	HUTCHISON WHAMPOA 144A	C		1FE	1,013,950		102,5050	1,025,052	1,010,228	0	(1,306)	0	0	3.625	3.485	AO	6,142	36,250	01/21/2015	10/31/2024
65864M-AA-4	MAF GLOBAL SEC LTD 5.25% NTS 05/JU	D		2FE	1,074,215		104,0200	1,040,200	1,022,948	0	(14,516)	0	0	5.250	3.710	JJ	25,667	52,500	08/13/2014	07/05/2019
58547D-AA-7	MCE FINANCE LIMITED 144A	D		3FE	625,000		101,0960	631,851	625,000	0	0	0	0	4.875	4.934	JD	2,116	15,234	05/25/2017	06/06/2025
70014L-AB-6	PARK AEROSPACE HLDGS LTD 144A	C	1	3FE	50,000		99,2500	49,625	49,625	(375)	0	0	0	5.500	5.576	FA	1,039	1,467	01/20/2017	02/15/2024
81180W-AS-0	SEAGATE HDD CAYMAN 144A	C		2FE	794,624		100,5560	804,449	800,000	0	594	0	0	4.875	5.051	MS	13,000	22,533	01/31/2017	03/01/2024
6857AA-AB-8	SUN HUNG KAI PROPERTIES(CAPTL MKT)	D		1FE	1,428,960		102,2780	1,534,169	1,457,449	0	7,395	0	0	3.625	4.303	JJ	24,922	54,375	04/17/2014	01/16/2023
88032W-AD-8	TENCENT HLDGS LTD 144A	C	1	1FE	1,505,947		103,7260	1,555,893	1,506,331	0	(571)	0	0	3.800	3.769	FA	22,167	47,500	02/27/2017	02/11/2025
893830-BF-5	TRANSOCEAN INC 144A	C		4FE	680,875		102,4050	665,633	650,000	(14,644)	(598)	0	0	7.500	6.661	JJ	10,021	0	11/07/2017	01/15/2026
893830-AT-6	TRANSOCEAN SEDCO FOREX INC	C		4FE	163,500		80,2500	160,500	160,500	(3,145)	145	0	0	6.800	8.921	MS	4,004	0	10/12/2017	03/15/2038
90320M-AA-3	UPCB FINANCE IV LTD 144A	C	1,2	3FE	939,938		100,6900	956,555	941,852	0	919	0	0	5.375	5.601	JJ	23,545	51,063	02/04/2016	01/15/2025
15132H-AF-8	CENCOSUD S A 144A	C	1	2FE	1,506,810		105,7940	1,586,912	1,505,263	0	(612)	0	0	5.150	5.156	FA	29,827	77,250	04/20/2015	02/12/2025
21987B-AS-7	CORPORACION NACIONAL DEL 144A	D		1FE	1,290,825		106,6640	1,279,968	1,281,136	0	(9,689)	0	0	4.500	3.201	FA	20,700	27,000	04/06/2017	08/13/2023
21987B-AV-0	CORPORACION NACIONAL DEL 144A	C		1FE	1,541,820		107,0550	1,605,822	1,537,713	0	(4,260)	0	0	4.500	4.174	MS	19,688	67,500	11/01/2016	09/16/2025
21987B-AQ-1	CORPORACION NACIONAL DEL COBRE144A	C		1FE	920,264		99,6480	996,476	954,613	0	8,909	0	0	3.000	4.147	JJ	13,667	30,000	02/28/2014	07/17/2022
29081P-AE-5	EMBOTELLADORA ANDINA S A 144A	C	1	2FE	1,015,230		110,0390	1,100,391	1,010,724	0	(1,592)	0	0	5.000	4.843	AO	12,500	50,000	01/08/2016	10/01/2023
29245V-AA-3	EMPRESA NACIONAL DE TELE 144A	C	1	2FE	1,690,550		104,9130	1,783,518	1,700,000	0	772	0	0	4.875	5.002	AO	14,043	82,875	02/28/2014	10/30/2024
P82290-AG-5	SACI FALABELLA	C	1,2	2FE	1,202,900		104,6690	1,256,033	1,202,286	0	(282)	0	0	4.375	4.390	JJ	22,458	52,500	01/08/2016	01/27/2025
05968L-AG-7	BANCOLOMBIA S A	C	1	2FE	2,053,350		108,1500	2,163,000	2,026,608	0	(6,886)	0	0	5.950	5.594	JD	9,256	119,000	10/17/2013	06/03/2021
279158-AC-3	ECOPETROL S A	C	1	2FE	2,795,411		110,5000	2,928,250	2,756,419	0	(13,062)	0	0	5.875	5.130	MS	44,544	142,469	06/26/2017	09/15/2023
680617-AB-3	OLEODUCTO CENTRAL SA 144A	C	1	2FE	1,490,505		102,2500	1,533,750	1,495,129	0	1,330	0	0	4.000	4.147	MN	9,000	60,000	04/30/2014	05/07/2021
864250-AA-6	SUAM FINANCE BV 144A	C	1	2FE	1,295,550		106,3750	1,382,875	1,300,000	0	403	0	0	4.875	4.979	AO	13,027	63,375	04/17/2014	04/17/2024
05581K-AA-9	BNP PARIBAS 144A	C		2FE	521,460		104,4910	522,457	520,309	0	(1,151)	0	0	4.375	3.801	MS	5,651	10,938	06/26/2017	09/28/2025
05581K-AC-5	BNP PARIBAS 144A	C		2FE	1,461,473		106,6780	1,472,159	1,380,000	0	(2,767)	0	0	4.625	3.920	MS	19,148	19,309	10/12/2017	03/13/2027
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	1,2	4FE	500,000		102,6250	513,125	500,000	0	0	0	0	7.375	7.511	JJ	18,438	46,503	04/06/2016	05/01/2026
67054L-AB-3	NUMERICABLE GROUP SA 144A	C	1	4FE	438,750		101,2500	455,625	450,000	0	1,628	0	0	6.000	6.608	FA	10,200	27,000	04/06/2016	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	1	4FE	1,399,500		100,2500	1,403,500	1,400,000	(1,422)	0	0	0	6.250	6.355	FA	33,056	75,000	12/06/2017	05/15/2024
685218-AB-5	ORANGE SR GLBL NTS 5%144	C		2FE	282,258		122,7530	282,333	282,020	0	(238)	0	0	5.500	4.111	FA	5,095	0	10/17/2017	02/06/2044
89153V-AI-3	TOTAL CAPITAL	C		1FE	651,797		106,0340	646,810	610,000	0	(1,233)	0	0	3.750	2.612	AO	5,147	0	10/16/2017	04/10/2024
251525-AT-8	DEUTSCHE BANK A G	C		2FE	2,226,945		99,5100	2,219,077	2,230,000	0	466	0	0	2.700	2.767	JJ	28,098	0	07/10/2017	07/13/2020
25152R-5F-6	DEUTSCHE BK AG	C		2FE	523,399		100,9220	529,843	525,000	0	305	0	0	3.375	3.471	MN	2,412	17,719	05/09/2016	05/12/2021

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign Bond CHAR	NAIC Designation	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	
251541-AQ-1	DEUTSCHE BK AG		C	2FE	1,660,995	104.0370	1,664,584	1,600,000	1,653,584	0	(7,411)	0	0	4.250	3.333	AO	14,544	46,750	06/26/2017	10/14/2021	
D2736H-AM-1	FRITZ DRAXLMAYER GMBH & CO. KG		D	3	500,000	103.3460	516,730	500,000	500,000	0	0	0	0	4.440	4.489	AO	5,242	22,200	04/02/2014	04/06/2021	
66389T-AB-3	NAN FUNG TREASURY I LTD 4.5% BDS 2		D	2FE	2,319,500	104.0200	2,600,500	2,500,000	2,394,067	0	19,136	0	0	4.500	5.609	MS	31,563	112,500	10/21/2013	09/20/2022	
Y7138A-AE-0	PT PERTAMINA PERSERO		C	2FE	1,518,075	104.5010	1,567,515	1,500,000	1,516,010	45,225	(2,842)	0	0	4.300	4.138	MN	7,346	64,500	10/06/2016	05/20/2023	
69367P-AA-4	PT PERUSAHAAN GAS NEGARA 144A AERCAP IRELAND CAPITAL		C	2FE	1,499,170	107.4580	1,611,864	1,500,000	1,499,538	0	49	0	0	5.125	5.198	MN	9,609	76,875	09/23/2014	05/16/2024	
00772B-AQ-4	LIMITED		C	1	801,785	104.8280	791,453	755,000	792,679	0	(8,259)	0	0	4.625	2.801	AO	5,917	23,703	06/26/2017	10/30/2020	
00774M-AA-3	AERCAP IRELAND CAPITAL LIMITED		C	1,2	304,012	101.4860	309,532	305,000	304,172	0	160	0	0	3.500	3.599	MN	1,038	8,896	01/23/2017	05/26/2022	
00774M AB 1	AERCAP IRELAND CAPITAL LIMITED		C	2FE	1,218,667	98.9660	1,207,390	1,220,000	1,218,763	0	96	0	0	3.650	3.696	JJ	19,791	0	10/17/2017	07/21/2027	
03969A-AH-3	ARDAGH PACKAGING 144A		C	3FE	1,265,000	102.0300	1,290,680	1,265,000	1,265,000	10,272	0	0	0	4.625	4.678	MN	7,476	58,506	04/29/2016	05/15/2023	
03969A-AL-4	ARDAGH PACKAGING 144A		C	1,2	200,000	105.2500	210,500	200,000	200,000	0	0	0	0	6.000	6.090	FA	4,533	6,500	01/19/2017	02/15/2025	
361640-NA-2	GE CAPITAL INTERNATIONAL FDG		D	1FE	519,815	108.2260	514,072	475,000	519,118	0	(697)	0	0	4.418	3.737	MN	2,681	10,493	10/03/2017	11/15/2035	
85812P-AC-7	NOVOLIPETSK STEEL 144A SHIRE ACQUISITIONS INVTs		D	2FE	1,406,610	104.1800	1,458,520	1,400,000	1,405,639	0	(855)	0	0	4.500	4.465	JD	2,800	63,000	02/17/2017	06/15/2023	
82481L-AD-1	IRELA		C	2FE	1,099,769	97.7750	1,090,195	1,115,000	1,100,117	0	348	0	0	3.200	3.406	MS	9,713	0	10/05/2017	09/23/2026	
78448T-AB-8	SMBG AVIATION CAP FIN 144A DELEK & AVNER-YAM TETHYS LTD		C	2FE	1,468,177	99.0310	1,455,751	1,470,000	1,468,337	0	159	0	0	3.000	3.050	JJ	19,845	0	07/12/2017	07/15/2022	
24664U-AD-2	144A ISRAEL ELECTRIC CORP LTD		C	2FE	800,000	100.6830	805,464	800,000	800,000	0	0	0	0	5.082	5.147	JD	20,441	20,328	05/08/2014	12/30/2023	
M60170-AV-5	CALLABLE		C	1	2,126,590	106.4760	2,129,520	2,000,000	2,104,104	0	(12,986)	0	0	5.000	4.171	MN	13,611	100,000	10/19/2016	11/12/2024	
46115H-AP-2	INTESA SANPAOLO S P A		C	2FE	1,098,908	109.5570	1,095,565	1,000,000	1,089,983	0	(8,199)	0	0	5.250	3.610	JJ	24,646	32,813	06/26/2017	01/12/2024	
87927Y-AA-0	TELECOM ITALIA S P A NEW 144A BANK TOKYO-MITSUBISHI LTD N Y		C	1	395,250	106.7500	427,000	400,000	395,969	1,335	509	0	0	5.303	5.567	MN	1,827	21,212	01/04/2017	05/30/2024	
064255-AU-6	144A		C	1FE	409,344	100.0470	410,191	410,000	409,837	0	133	0	0	2.300	2.348	MS	2,908	9,430	03/04/2014	03/10/2019	
60687Y-AE-9	MIZUHO FINL GROUP INC		C	1FE	1,482,887	98.1750	1,472,625	1,500,000	1,484,876	0	1,990	0	0	2.273	2.577	MS	10,229	17,048	06/26/2017	09/13/2021	
60687Y-AL-3	MIZUHO FINL GROUP INC		C	1FE	1,435,000	98.4260	1,412,417	1,435,000	1,435,000	0	0	0	0	2.601	2.618	MS	11,405	0	09/05/2017	09/11/2022	
65535H-AG-4	NOMURA HLDGS INC		C	2FE	357,851	100.7480	362,692	360,000	359,450	0	438	0	0	2.750	2.899	MS	2,805	9,900	03/12/2014	03/19/2019	
83404D-AA-7	SOFTBANK CORP 144A		C	3FE	675,531	102.1530	669,102	655,000	669,102	(3,875)	(2,554)	0	0	4.500	3.273	AO	6,223	14,738	09/07/2017	04/15/2020	
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC		C	1FE	1,265,000	99.4290	1,257,773	1,265,000	1,265,000	0	0	0	0	2.784	2.803	JJ	16,533	0	07/06/2017	07/12/2022	
86563V-AH-2	SUMITOMO MITSUI TR BK LTD 144A		C	1FE	879,826	99.7410	877,720	880,000	879,922	0	95	0	0	2.050	2.068	MS	5,763	9,020	06/26/2017	03/06/2019	
86563V-AL-3	144A		D	1FE	499,660	99.2010	496,006	500,000	499,710	0	50	0	0	1.950	1.994	MS	2,763	0	09/11/2017	09/19/2019	
03835V-AF-3	APTIV PLC SR NT 46		C	1,2	318,446	103.0080	319,324	310,000	318,410	0	(35)	0	0	4.400	4.279	AO	3,410	550	10/17/2017	10/01/2046	
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A		C	3FE	791,768	101.2500	804,938	795,000	791,878	0	110	0	0	5.000	5.126	AO	10,269	0	12/18/2017	10/01/2025	
00507U-AF-8	ACTAVIS FUNDING SCS		C	2FE	854,182	102.4740	854,413	825,000	851,867	0	(2,315)	0	0	3.850	3.314	JD	1,412	28,394	06/26/2017	06/15/2024	
00507U-AT-8	ACTAVIS FUNDING SCS		C	1	1,037,690	105.8170	1,079,329	1,020,000	1,037,489	0	(182)	0	0	4.550	4.460	MS	13,665	35,490	10/03/2017	03/15/2035	
00507U-AU-5	ACTAVIS FUNDING SCS		C	2FE	1,623,948	106.4560	1,602,157	1,505,000	1,622,934	0	(1,014)	0	0	4.750	4.308	MS	21,049	23,750	11/08/2017	03/15/2045	
02154C-AD-5	ALTICE FINANCING S.A. 144A		D	1,2	787,500	104.7100	785,325	750,000	779,185	0	(8,315)	0	0	6.625	5.328	AO	12,422	49,688	01/04/2017	02/15/2023	
02154C-AE-3	ALTICE FINANCING S.A. 144A		C	1,2	1,096,250	106.5000	1,171,500	1,100,000	1,096,687	0	274	0	0	7.500	7.692	JJ	38,042	99,000	05/13/2016	05/15/2026	
02154V-AA-9	ALTICE SA 144A		C	1	239,063	98.5000	221,625	225,000	221,625	(15,866)	(1,572)	0	0	7.750	6.378	FA	6,588	8,719	05/09/2017	05/15/2022	
02154V-AB-7	ALTICE SA CALLABLE NOTES 7.6 144A		C	1	625,000	95.7500	598,438	625,000	598,438	(26,563)	0	0	0	7.625	7.770	AO	11,914	47,656	01/30/2015	02/15/2025	
03938L-AP-9	ARCELORMITTAL SA LUXEMBOURG		C	3FE	359,813	128.0000	364,800	285,000	359,693	0	(120)	0	0	7.500	5.507	AO	4,513	0	12/07/2017	10/15/2039	
03938L-AS-3	ARCELORMITTAL SA LUXEMBOURG		C	3FE	250,475	126.5000	271,975	215,000	250,274	0	(201)	0	0	7.250	6.026	MS	5,196	0	09/19/2017	03/01/2041	
00191A-AC-0	ARD FIN S A		C	1,2	500,000	104.5000	522,500	500,000	500,000	6,250	0	0	0	7.125	7.252	MS	10,490	35,526	09/07/2016	09/15/2023	
20914U-AD-8	CONSOLIDATED ENERGY FIN S 144A		C	4FE	621,875	106.0000	662,500	625,000	622,052	0	177	0	0	6.875	7.078	JD	1,910	21,842	05/26/2017	06/15/2025	
235822-AA-1	DANA FINL LUXEMBOURG S A R L 144A		C	4FE	350,000	108.3750	379,313	350,000	350,000	0	0	0	0	6.500	6.606	JD	1,011	22,750	05/24/2016	06/01/2026	
45824T-AP-0	INTELSAT JACKSON HLDGS LTD		C	1,2	300,600	81.7500	294,300	360,000	294,300	(11,634)	5,334	0	0	5.500	9.180	FA	8,250	9,900	04/07/2017	08/01/2023	

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign Bond CHAR	NAIC Designation	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	
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C		4FE	767,600	105.2500	757,800	720,000	757,800	(2,628)	(7,172)	0	0	8.000	6.342	FA	21,760	28,800	04/07/2017	02/15/2024	
45824T-AG-0	INTELSAT JACKSON HLDGS LTD SR NT	C		5FE	491,400	91.0000	491,400	540,000	491,400	(7,565)	7,565	0	0	7.500	10.574	AO	10,125	20,250	04/05/2017	04/01/2021	
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C	1	4FE	447,506	90.7500	394,763	435,000	394,763	(22,271)	(1,654)	0	0	5.750	5.318	FA	10,422	25,013	09/03/2015	08/01/2022	
561233-AB-3	MALLINCKRODT INTL FIN SA 144A	C	1,2	4FE	575,000	96.0000	552,000	575,000	552,000	(23,000)	0	0	0	4.875	4.934	AO	5,918	28,031	04/08/2015	04/15/2020	
65410C-AA-8	NIELSEN COMPANY 144A	C		4FE	727,125	102.7500	719,250	700,000	716,891	0	(10,234)	0	0	5.500	4.068	AO	9,625	19,250	05/02/2017	10/01/2021	
L8800M-AF-0	REGS22	C		2FE	1,535,132	110.6600	1,549,240	1,400,000	1,510,968	0	(20,201)	0	0	5.900	4.106	AO	16,979	82,600	02/17/2017	10/17/2022	
87927V-AF-5	TELECOM ITALIA CAP	C		3FE	321,219	116.2500	348,750	300,000	320,794	0	(425)	0	0	6.375	5.787	MN	2,444	9,563	06/20/2017	11/15/2033	
87927V-AM-0	TELECOM ITALIA CAP	C		3FE	305,964	112.2500	327,770	292,000	305,694	0	(270)	0	0	6.000	5.643	MS	4,429	8,760	06/15/2017	09/30/2034	
896680-AE-2	TRINSEO MATLS OPER SCA 144A	C		4FE	390,000	103.5000	403,650	390,000	390,000	0	0	0	0	5.375	5.447	MN	7,104	0	08/15/2017	09/01/2025	
015398-AB-6	ALFA S A DE C V 144A	C	1	2FE	1,201,270	105.7500	1,269,000	1,200,000	1,200,869	0	(118)	0	0	5.250	5.305	MS	16,800	63,000	04/22/2014	03/25/2024	
020564-AB-6	ALPEK SA DE CV 144A	C	1	2FE	1,979,200	105.6250	2,112,500	2,000,000	1,986,689	0	1,975	0	0	5.375	5.591	FA	42,701	107,500	03/28/2014	08/08/2023	
200447-AD-2	COMISION FEDERAL DE ELECTRICI 144A	C	1	2FE	1,992,655	106.6250	2,132,500	2,000,000	1,995,243	0	660	0	0	4.875	4.982	JJ	44,958	97,500	12/13/2013	01/15/2024	
31503A-AA-2	FERMACA ENTERPRISES S DE R L 144A	C	1	2FE	1,219,090	107.5500	1,297,483	1,206,400	1,218,515	0	(300)	0	0	6.375	6.387	MS	19,441	77,489	06/06/2014	03/30/2038	
40049J-BA-4	GRUPO TELEVIS SA	C	1	2FE	191,648	102.2360	204,472	200,000	191,712	0	64	0	0	5.000	5.358	MN	1,333	5,000	07/10/2017	05/13/2045	
716540-B6-6	PETROLEOS MEXICANOS	C	1	2FE	2,548,378	97.9000	2,643,300	2,700,000	2,590,948	0	16,337	0	0	3.500	4.446	JJ	39,638	77,000	06/26/2017	01/30/2023	
879403-AV-5	TELEFONOS DE MEXICO S A B	D	1	1FE	49,867	105.6460	52,823	50,000	49,969	0	15	0	0	5.500	5.612	MN	351	2,750	11/05/2009	11/15/2019	
P94066-AC-2	TRUST F/1401 SR REGS NT 26	C	1,2	2FE	1,053,100	105.2500	1,052,500	1,000,000	1,046,228	0	(4,816)	0	0	5.250	4.594	JJ	22,021	52,500	07/22/2016	01/30/2026	
910860-BE-7	UNITED MEXICAN STS MTN BE	C	1	2FE	882,719	112.5000	928,125	825,000	882,011	0	(560)	0	0	5.550	5.160	JJ	20,350	34,688	06/26/2017	01/21/2045	
67091T-AA-3	OFFICE CHERIFIEN DES PHOSPHAT144A	C		2FE	2,043,600	107.1180	2,142,360	2,000,000	2,032,314	0	(4,256)	0	0	5.625	5.395	AO	20,625	112,500	04/13/2016	04/25/2024	
000800-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A	C		2FE	530,467	106.1500	530,750	500,000	528,799	0	(1,668)	0	0	4.750	3.903	JJ	10,094	11,875	06/26/2017	07/28/2025	
00084D-AL-4	ABN AMRO BK NV MTN SR SB 144A	C		2FE	373,427	106.7400	373,590	350,000	372,268	0	(1,158)	0	0	4.800	3.933	AO	3,407	8,400	06/26/2017	04/18/2026	
N1384F-AA-3	BHARTI AIRTEL INTERNATIONAL	C	1	2FE	986,250	105.9790	1,059,789	1,000,000	991,195	0	1,436	0	0	5.125	5.392	MS	15,660	51,250	04/22/2014	03/11/2023	
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL 144A	C		2FE	519,272	107.7640	538,818	500,000	513,604	0	(1,800)	0	0	5.350	4.914	MN	3,047	26,750	09/08/2014	05/20/2024	
210383-AF-2	CONSTELLUM NV 144A	C	1,2	4FE	420,000	105.3750	442,575	420,000	420,000	0	0	0	0	6.625	6.735	MS	9,275	15,072	02/02/2017	03/01/2025	
210383-AG-0	CONSTELLUM NV 144A	C		4FE	495,000	101.8750	504,281	495,000	495,000	0	0	0	0	5.875	5.961	FA	4,201	0	11/02/2017	02/15/2026	
21685W-DF-1	COOPERATIEVE CENTRALE RAIFFEI	C		1FE	1,047,611	104.2600	1,042,599	1,000,000	1,043,376	0	(4,235)	0	0	3.950	3.006	MN	5,706	19,750	06/26/2017	11/09/2022	
292786-AB-4	ENEL FIN INTL N.V. 144A	C		2FE	1,016,940	99.7280	1,017,228	1,020,000	1,017,288	0	348	0	0	2.875	2.961	MN	2,933	14,663	05/22/2017	05/15/2022	
449786-AY-8	JING BANK NV 144A	C		2FE	1,265,212	112.2240	1,290,571	1,150,000	1,250,397	0	(9,011)	0	0	5.800	4.142	MS	17,787	46,400	06/26/2017	09/25/2023	
47032F-AA-7	JAMES HARDIE INTL FIN LTD 144A	C		3FE	161,000	100.7500	162,208	161,000	161,000	0	0	0	0	4.750	4.806	JJ	382	0	11/29/2017	01/15/2025	
47032F-AB-5	JAMES HARDIE INTL FIN LTD 144A	C		3FE	215,000	100.7500	216,613	215,000	215,000	0	0	0	0	5.000	5.063	JJ	538	0	11/29/2017	01/15/2028	
N55218-AL-0	LUKOIL INTL FIN BV	D	1	2FE	1,440,410	103.8990	1,558,485	1,500,000	1,456,152	0	6,706	0	0	4.563	5.292	AO	12,738	68,445	10/06/2016	04/24/2023	
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V	C	1	2FE	249,511	104.6790	261,697	250,000	249,717	0	44	0	0	4.000	4.064	JJ	4,611	10,000	11/01/2013	07/15/2023	
552081-AD-3	LYONDELLBASELL INDUSTRIES NV	C	1	2FE	637,169	111.0800	610,942	550,000	594,231	0	(10,425)	0	0	6.000	3.785	MN	4,217	33,000	11/01/2013	11/15/2021	
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C	1	2FE	139,928	102.6730	128,341	125,000	128,679	0	(2,768)	0	0	5.000	2.681	AO	1,319	6,250	11/01/2013	04/15/2019	
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	C	1	2FE	158,003	105.8250	169,320	160,000	158,056	0	19	0	0	4.625	4.750	FA	2,569	6,591	06/26/2017	02/26/2055	
62854A-AM-6	MYLAN NV	C		2FE	941,391	100.5580	930,164	925,000	939,466	0	(1,925)	0	0	3.150	2.680	JD	1,295	14,569	07/11/2017	06/15/2021	
62856R-AB-1	MYRIAD INTL HLDGS B V 144A	C	1	2FE	1,059,750	107.3560	1,073,564	1,000,000	1,024,799	0	(8,920)	0	0	6.000	5.013	JJ	27,167	60,000	10/14/2013	07/18/2020	
62856R-AC-9	MYRIAD INTL HLDGS B V 144A	C	1,2	2FE	1,020,400	108.8970	1,088,968	1,000,000	1,016,257	0	(1,785)	0	0	5.500	5.298	JJ	24,444	55,000	08/05/2015	07/21/2025	
67777L-AC-7	O1 EUROPEAN GROUP BV 144A	C		3FE	225,000	100.1350	225,304	225,000	225,000	0	0	0	0	4.000	4.040	MS	475	0	12/05/2017	03/15/2023	
88167A-AB-7	TEVA PHARMACEUTICAL FIN NETH	C		2FE	773,936	97.1600	777,277	800,000	775,357	0	1,421	0	0	1.700	3.799	JJ	6,120	0	11/28/2017	07/19/2019	
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH	C	1	2FE	112,378	87.0810	100,143	115,000	112,581	0	203	0	0	2.800	3.242	JJ	1,431	1,610	06/26/2017	07/21/2023	
Y72596-BU-5	RELIANCE INDUSTRIES LTD	C	2	2FE	1,716,600	103.7020	1,762,932	1,700,000	1,690,734	0	1,100	0	0	4.125	4.260	JJ	29,803	70,125	10/06/2016	01/28/2025	
P0956J-CG-8	BANCO DE CREDITO DEL PERU CRED	D	1	2FE	972,500	104.8750	1,048,750	1,000,000	982,507	0	2,880	0	0	4.250	4.683	AO	10,625	42,500	04/22/2014	04/01/2023	

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ANNUAL STATEMENT FOR THE YEAR 2017 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
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation	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
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU	C	1	2FE	505,625	103.4000	517,000	500,000	504,694	0	(358)	0	0	4.250	4.180	AO	3,601	21,250	04/21/2015	04/30/2026
75405U-AG-1	RAS LAFFAN LIQUIFIED NAT GAS	C	1	1FE	433,400	107.0000	428,000	400,000	426,003	0	(7,397)	0	0	6.750	2.930	MS	6,825	13,500	06/26/2017	09/30/2019
493738-AD-0	KIA MTRS CORP 144A	C		2FE	874,790	98.1290	863,539	880,000	875,564	0	457	0	0	3.250	3.347	AO	5,561	28,600	04/14/2016	04/21/2026
98105F-AC-8	WOORI BK GLBL MEDIUM TERM	C		3FE	999,530	104.7540	1,047,537	1,000,000	999,678	0	43	0	0	4.750	4.812	AO	8,049	47,500	04/23/2014	04/30/2024
05964H-AC-9	BANCO SANTANDER SA	C		2FE	1,002,340	101.9650	1,019,648	1,000,000	1,002,196	0	(144)	0	0	3.500	3.476	AO	7,778	17,500	06/26/2017	04/11/2022
05964H-AE-5	BANCO SANTANDER SA	C		2FE	598,848	99.4910	596,947	600,000	598,889	0	41	0	0	3.125	3.189	FA	3,542	0	10/17/2017	02/23/2023
87938W-AC-7	TELEFONICA EMISIONES S A U	C	1	2FE	714,504	134.1620	737,890	550,000	706,499	0	(3,741)	0	0	7.045	4.777	JD	1,184	28,180	06/26/2017	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES S A U	C		2FE	522,862	103.3890	522,116	550,000	522,533	0	(329)	0	0	4.103	3.688	MS	6,504	0	10/17/2017	03/08/2027
W7468# AB-7	SANDVIK TREAS AB (PUBL)	D		2	4,782,702	102.8960	5,144,800	5,000,000	4,935,487	0	20,989	0	0	5.130	0.000	AO	60,563	256,500	10/06/2005	10/06/2020
01959E-AB-4	GUARANTOR	D		2FE	244,327	106.6130	245,210	230,000	236,356	0	(2,053)	0	0	5.500	4.526	MN	1,616	12,650	11/01/2013	11/15/2020
225401-AC-2	ALLIED WORLD ASSURN CO HLDGS	C	1,2	2FE	830,358	104.2600	854,932	820,000	829,888	0	(469)	0	0	4.282	4.166	JJ	16,776	17,556	06/26/2017	01/09/2028
225401-AD-0	CREDIT SUISSE GROUP 144A	C		2FE	1,180,000	98.8260	1,166,141	1,180,000	1,180,000	0	0	0	0	2.997	3.019	JD	1,670	8,841	09/01/2017	12/14/2023
22546D-AA-4	CREDIT SUISSE INTERNATIONAL	D		2FE	2,089,788	111.9000	2,126,100	1,900,000	2,059,932	0	(15,615)	0	0	6.500	4.843	FA	49,057	89,375	06/26/2017	08/08/2023
90261A-AB-8	UBS AG STAMFORD BRH	C		2FE	1,756,335	116.8200	1,752,300	1,500,000	1,695,606	0	(26,425)	0	0	7.625	4.535	FA	42,573	85,781	06/26/2017	08/17/2022
90352J-AC-7	UBS GROUP FDG SWITZ AG 144A	C	2	1FE	1,560,217	105.3690	1,606,876	1,525,000	1,559,151	0	(1,066)	0	0	4.253	4.006	MS	17,656	24,561	10/12/2017	03/23/2028
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A	C		1FE	2,202,970	98.8570	2,174,847	2,200,000	2,202,783	0	(187)	0	0	2.859	2.859	FA	23,761	0	07/27/2017	04/24/2023
94707V-AA-8	WEATHERFORD INTL LTD BERMUDA	C		5FE	545,981	99.6200	552,891	555,000	547,113	0	1,132	0	0	5.125	5.780	MS	8,375	14,222	07/28/2017	09/15/2020
059895-AQ-5	SR NT	D		2FE	1,772,843	109.4250	1,860,228	1,700,000	1,746,881	0	(7,032)	0	0	5.000	4.504	AO	20,778	85,000	09/17/2014	10/03/2023
191229-AA-1	BANGKOK BK PUB LTD 144A	C		2FE	992,850	101.3090	1,013,091	1,000,000	998,815	0	1,511	0	0	4.750	4.973	AO	11,875	47,500	09/24/2013	10/01/2018
49989A-AA-7	KOC HLDG 144A	C		2FE	927,270	100.0660	1,000,656	1,000,000	969,759	0	11,897	0	0	3.500	4.975	AO	6,514	35,000	07/27/2016	04/24/2020
590454-AA-2	MERSIN ULUSLAR ARASI LIMAN	D		2FE	1,515,490	103.2050	1,548,078	1,500,000	1,506,612	0	(2,306)	0	0	5.875	5.774	FA	34,026	88,125	10/28/2013	08/12/2020
M9T40N-AA-5	144A	D		2FE	1,004,480	101.5950	1,015,954	1,000,000	1,003,873	0	(500)	0	0	4.875	4.862	JD	1,625	48,750	10/12/2016	06/19/2024
900111-AA-3	TURKCELL ILETISIM HIZMETLERI	D		2FE	798,720	107.4250	859,403	800,000	798,942	0	105	0	0	5.750	5.855	AO	9,711	46,000	10/22/2015	10/15/2025
M0153D-AA-0	144A	C		2FE	1,049,400	102.8800	1,028,802	1,000,000	1,044,119	0	(4,345)	0	0	4.375	3.798	JD	1,094	43,750	10/12/2016	06/22/2026
034863-AS-9	ABU DHABI NATL ENERGY CO PJSC	C		2FE	414,772	99.5210	413,012	415,000	414,781	0	9	0	0	3.625	3.667	MS	4,597	0	09/06/2017	09/11/2024
00185A-AH-7	ANGLO AMERICAN CAPITAL PLC	C	1,2	2FE	109,844	111.1890	111,189	100,000	109,795	0	(49)	0	0	4.750	4.185	MN	607	1,063	10/03/2017	05/15/2045
W0805#-AM-0	AON PLC	D		1	2,000,000	102.1940	2,043,880	2,000,000	2,000,000	0	0	0	0	3.480	3.510	MN	10,053	69,600	08/01/2012	08/09/2022
W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES	D		1	2,000,000	102.8160	2,056,320	2,000,000	2,000,000	0	0	0	0	3.630	3.663	MN	10,487	72,600	08/01/2012	08/09/2024
60646#-AM-1	ASSA ABLOY FINANCIAL SERVICES	C		1	3,000,000	104.4230	3,132,690	3,000,000	3,000,000	0	0	0	0	3.770	3.806	MS	28,903	113,100	03/01/2012	03/29/2022
06740L-8C-2	ASSOCIATED BRITISH FOODS PLC	C		3FE	969,750	113.2500	962,625	850,000	943,854	14,157	(13,803)	0	0	7.625	5.114	MN	7,201	55,281	06/26/2017	11/21/2022
06738E-AN-5	BARCLAYS BK PLC	C		2FE	1,194,275	104.0220	1,201,454	1,155,000	1,191,846	0	(2,268)	0	0	4.375	3.950	JJ	23,722	35,219	06/26/2017	01/12/2026
05541V-AE-6	BARCLAYS PLC	C	1	1FE	4,003,691	104.6470	4,185,880	4,000,000	4,001,531	0	(378)	0	0	4.000	4.029	AO	33,778	160,000	10/13/2011	10/15/2021
055650-DN-5	BG ENERGY CAPITAL PLC	C		1FE	448,867	101.2290	450,470	445,000	448,796	0	(71)	0	0	3.279	3.199	MS	4,134	0	10/16/2017	09/19/2027
111021-AE-1	BP CAP MKTS P L C	C		2FE	216,331	149.4070	216,640	145,000	204,286	0	(3,131)	0	0	9.625	5.307	JD	620	12,938	11/01/2013	12/15/2030
404280-AJ-8	BRITISH TELECOMMUNICATIONS PLC	D		1FE	519,639	136.3450	579,466	425,000	510,713	0	(2,319)	0	0	6.800	5.254	JD	2,408	28,900	11/01/2013	06/01/2038
404280-BA-6	HSBC HLDGS PLC	C		1FE	1,555,326	102.8860	1,543,287	1,500,000	1,550,886	0	(4,440)	0	0	3.600	2.938	MN	5,400	27,000	06/26/2017	05/25/2023
404280-BK-4	HSBC HLDGS PLC	D	2	1FE	1,396,913	104.2140	1,422,521	1,365,000	1,396,039	0	(874)	0	0	4.041	3.786	MS	16,548	18,488	10/12/2017	03/13/2028
404280-BM-0	HSBC HLDGS PLC	C		1FE	955,000	100.2010	956,922	955,000	955,000	0	0	0	0	3.033	3.056	MN	3,138	0	11/15/2017	11/22/2023
45763P-AE-6	HSBC HLDGS PLC	C	1	3FE	2,087,825	99.7500	2,209,463	2,215,000	2,115,491	3,506	18,979	0	0	4.875	6.158	MN	13,798	107,981	03/24/2017	05/15/2022
461127-D#-6	INMARSAT FIN PLC 144A	D		2	1,000,000	105.6750	1,056,750	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JJ	19,193	38,600	07/02/2014	07/02/2024
65351#-AB-9	INTERTEK FINANCE PLC	D		2	3,000,000	102.8710	3,086,130	3,000,000	3,000,000	0	0	0	0	4.020	4.060	MS	32,160	120,600	09/25/2014	09/25/2021
53359P-AA-8	LAIRD PLC	C	1,2	3FE	1,854,063	104.2500	1,824,375	1,750,000	1,818,465	(4,615)	(30,058)	0	0	7.375	4.556	AO	27,247	101,406	06/06/2017	04/15/2021
539439-AM-1	LINCOLN FIN LTD 144A	C		2FE	1,046,232	104.8550	1,048,551	1,000,000	1,043,836	0	(2,396)	0	0	4.582	3.973	JD	2,673	22,910	06/26/2017	12/10/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC	C		1FE	1,025,000	99.0590	1,015,358	1,025,000	1,025,000	0	0	0	0	3.574	3.606	MN	5,495	0	10/31/2017	11/07/2028
53947M-AB-2	LLOYDS BANKING GROUP PLC	D		1FE	254,406	106.5290	271,650	255,000	254,850	0	68	0	0	5.800	5.916	JJ	6,902	14,790	01/05/2010	01/13/2020

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ANNUAL STATEMENT FOR THE YEAR 2017 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
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation	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
756250-AE-9	RECKITT BENCKISER TREAS 144A-144A	C		1FE	259,220		97,6630	260,000	259,255	0	35	0	0	3.000	3.058	JD	108	3,900	06/21/2017	06/26/2027
756250-AB-5	RECKITT BENCKISER TREAS SVCS 144A	C	1	1FE	2,962,350		103,2930	3,000,000	2,976,774	0	3,572	0	0	3.625	3.812	MS	30,208	108,750	09/16/2013	09/21/2023
76720A-AG-1	RIO TINTO FIN USA PLC	C	1,2	1FE	200,469		107,0110	200,000	200,468	0	(1)	0	0	4.125	4.153	FA	2,979	4,125	06/26/2017	08/21/2042
780099-CH-8	ROYAL BK OF SCOTLAND PLC	C		3FE	362,578		106,0670	340,000	360,627	(1,310)	(640)	0	0	5.125	4.014	MN	1,597	8,713	10/20/2017	05/28/2024
780097-AZ-4	ROYAL BK SCOTLAND GROUP PLC	C		3FE	1,559,055		110,1420	1,400,000	1,541,991	(13,016)	(4,048)	0	0	5.000	3.940	JD	2,800	42,000	10/30/2017	12/19/2023
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C		2FE	2,304,920		101,6940	2,300,000	2,306,174	0	670	0	0	3.875	3.862	MS	26,985	63,938	06/26/2017	09/12/2023
80281L-AE-5	SANTANDER UK PLC	C		2FE	586,830		99,7550	585,000	586,591	0	(231)	0	0	2.875	2.815	FA	6,821	11,788	06/26/2017	08/05/2021
80281L-AF-2	SANTANDER UK PLC	C	2	2FE	740,000		101,4410	740,000	740,000	0	0	0	0	3.571	3.603	JJ	12,552	13,213	01/03/2017	01/10/2023
80281L-AB-1	SANTANDER UK PLC 144A	C		2FE	1,100,826		120,4620	1,000,000	1,099,965	0	(892)	0	0	5.625	5.041	MS	16,563	36,563	06/26/2017	09/15/2045
80283L-AK-9	SANTANDER UK PLC 2.5% MTN 19	C		1FE	1,806,833		100,3070	1,810,000	1,808,708	0	1,044	0	0	2.500	2.577	MS	13,449	45,250	03/07/2016	03/14/2019
806850-AA-4	SCHLUMBERGER LTD	C	1	1FE	1,634,266		104,5760	1,636,000	1,635,395	0	183	0	0	4.200	4.257	JJ	31,684	68,712	01/05/2011	01/15/2021
89641U AD 3	TRINITY ACQUISITION PLC	C	1,2	2FE	311,422		101,9500	310,000	311,313	0	(150)	0	0	3.500	3.405	MS	3,195	9,800	06/26/2017	09/15/2021
92769V-AF-6	VIRGIN MEDIA FIN PLC 144A	C	1,2	4FE	772,500		102,6250	750,000	765,535	0	(2,764)	0	0	6.000	5.578	AO	9,500	45,000	05/13/2015	10/15/2024
92769V-AF-6	VIRGIN MEDIA SECD FIN PLC 144A	C	1,2	3FE	700,000		102,5000	700,000	700,000	1,750	0	0	0	5.500	5.576	FA	14,544	50,157	04/12/2016	08/15/2026
624422-AA-8	GTL TRADE FIN INC	C	1	2FE	630,281		107,2500	690,000	640,182	0	5,754	0	0	5.893	7.578	AO	7,003	30,496	06/26/2017	04/29/2024
LX1576-86-2	REPLACE	C		4FE	0		0.0000	0	0	0	0	0	0	0.000	4.284	MJSD	0	774	03/31/2014	05/24/2019
478373-AE-3	JOHNSON CTLS INC MTNS BK ENT	C		2FE	0		0.0000	0	0	0	0	0	0	0.000	4.950	JJ	0	9,158	08/16/2016	07/02/2064
LX1488-15-9	MATCH GROUP INC TL B1	C		3FE	0		0.0000	0	0	0	0	0	0	0.000	4.284	FMAN	0	5,820	11/06/2015	11/16/2022
LX1555-24-7	SERTA SIMMONS HLDGS LLC TL 2ND	C		5FE	0		0.0000	0	0	0	0	0	0	0.000	9.000	JAJO	0	2,750	10/21/2016	10/21/2024
30287E-AE-0	FREM MTG 2014-K41 144A	C	4	1FM	0		0.0000	0	0	0	0	0	0	0.000	3.961	MON	0	(33)	12/04/2014	11/25/2047
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,078,431,498	XXX	1,100,292,740	1,065,408,969	1,072,939,491	(1,405,875)	(1,314,553)	503,858	0	XXX	XXX	XXX	12,165,076	35,468,123	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																				
026935-AJ-5	AMERICAN HM ASSETS 2007-3		4	1FM	1,238,653		88,3140	1,238,653	1,239,052	0	2,312	0	0	6.250	18.696	MON	10,306	45,765	09/25/2013	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4		4	1FM	1,356,099		98,3050	1,356,099	1,466,431	0	17,088	0	0	2.132	4.329	MON	640	26,119	11/12/2013	11/25/2045
05946X-UB-7	BANC AMERICA FDG 2005-C		4	1FM	1,007,158		98,6960	1,007,158	1,086,741	0	9,614	0	0	1.741	3.499	MON	648	14,705	12/11/2013	05/20/2035
05950M-AB-6	BANC AMERICA FDG 2006-G		4	1FM	804,219		99,8330	804,219	843,416	0	7,700	0	0	1.721	4.790	MON	513	11,609	09/05/2013	07/20/2036
05952G-AA-9	BANC AMERICA FDG 2007-D		4	1FM	1,306,164		88,6040	1,306,164	1,260,549	0	27,683	0	0	1.711	10.147	MON	909	20,505	10/18/2013	06/20/2047
07401V-AA-9	BEAR STEARNS MTG FDG 2007-AR3		4	1FM	440,128		94,3310	440,128	465,620	0	11,685	0	0	1.692	6.414	MON	175	6,628	04/26/2016	03/25/2037
12464Y-AB-5	C-BASS TRUST 2007-CB5		4	1FM	2,194,837		75,3940	2,194,837	1,901,449	(294,104)	117,711	1	0	1.722	1.845	MON	829	31,563	10/04/2013	04/25/2037
02151W-AA-0	CWALT INC 2007-OA11		4	1FM	1,585,070		83,8460	1,585,070	1,585,298	0	640	(1)	0	2.381	6.883	MON	4,048	33,113	03/27/2017	11/25/2047
36245A-AD-8	GSAMP TRUST 2006-HE6		4	1FM	1,543,884		84,8550	1,543,884	2,136,138	0	128,267	0	0	1.792	9.099	MON	835	32,277	09/13/2013	08/25/2036
43739E-CB-1	HOMEBANC MTG TR 2005-5		4	1FM	1,202,155		98,6220	1,202,155	1,373,396	0	17,078	0	0	1.812	5.379	MON	375	20,031	09/11/2013	01/25/2036
45661E-AA-2	INDYMAC INDX 2006-AR2		4	1FM	1,609,698		92,1710	1,609,698	1,879,236	0	44,159	0	0	1.772	5.465	MON	703	27,035	10/01/2013	04/25/2046
576430-AE-5	MASTR REPERFORMING LN 144A		4	1FM	1,848,765		83,9120	1,848,765	1,866,347	0	17,583	0	0	1.902	5.040	MON	694	26,894	03/07/2017	05/25/2035
61744C-YP-5	MS HEQ LN TR 2006-2		4	1FM	1,814,058		99,3380	1,814,058	2,121,705	0	15,072	0	0	1.832	2.360	MON	743	28,918	10/10/2013	02/25/2036
61749L-AC-5	MS MTG LN TR 2006-8AR		4	1FM	3,240,617		44,8900	3,240,617	4,699,384	(21,855)	105,366	2	0	1.712	3.557	MON	1,535	58,496	10/25/2013	06/25/2036
61751G-AD-9	MS MTG LN TR 2007-5AX		4	1FM	734,983		54,5890	734,983	569,530	14,938	18,328	0	0	1.782	6.076	MON	355	12,712	09/27/2013	02/25/2037
64352V-NJ-6	NEW CENTURY HEQ TR 2005-B		4	1FM	737,647		100,2150	737,647	872,955	0	6,827	0	0	1.952	2.475	MON	326	12,977	11/08/2013	10/25/2035
65536H-AG-3	NOMURA HEQ LOAN 2005-FM1		4	1FM	1,427,063		100,5030	1,427,063	1,605,102	0	3,172	0	0	2.287	2.406	MON	704	29,356	10/03/2013	05/25/2035
81377G-AB-5	FR4		4	1FM	3,795,822		44,4790	3,795,822	2,471,481	(387,163)	430,279	2	0	1.722	0.053	MON	1,826	69,510	10/17/2013	08/25/2036
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4		4	1FM	1,621,133		93,5130	1,621,133	2,078,375	0	42,003	0	0	1.742	5.298	MON	691	28,402	11/27/2013	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4		4	1FM	1,259,263		94,6690	1,259,263	1,545,109	0	21,247	0	0	1.732	4.875	MON	511	19,490	11/27/2013	09/25/2047
92925C-BB-7	WAMU MTG CERT 2005-AR19		4	1FM	1,272,414		98,1610	1,272,414	1,349,731	0	9,778	0	0	1.842	3.865	MON	502	19,653	10/01/2013	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3		4	1FM	1,557,209		97,9020	1,557,209	1,564,329	0	1,787	0	0	4.618	7.983	MON	6,730	30,547	09/10/2013	02/25/2046
93934T-AC-6	WAMU WMABS 2007-HE2		4	1FM	3,595,959		43,7880	3,595,959	3,643,573	0	142,336	3	0	1.772	11.895	MON	2,224	28,592	09/27/2017	02/25/2037
3399999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				37,192,998	XXX	37,674,447	50,680,936	36,655,951	(688,183)	1,197,716	8	0	XXX	XXX	XXX	36,822	634,897	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																				
05525Y-AA-8	BAMLL COMMERCIAL MORTGAGE SEC 144A		4	1FM	1,149,073		100,1890	1,149,073	1,150,051	0	30	0	0	2.698	2.701	MON	1,465	19,532	06/26/2017	01/15/2017
06540R-AF-1	BANK 2017-BNK9 20541117 FLT		4	1FE	625,416		6,3410	625,416	613,299	0	(12,117)	0	0	0.826	(14.081)	MON	5,622	0	12/06/2017	11/17/2054

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ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Bond CHAR	NAIC Designation	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
05604F-AL-9	BWAY MTG TR 2013-1515 144A			4	1FM	991,641		99,760	1,000,000	991,706	0	65	0	0	3.446	3.621	MON	2,872	0	12/05/2017	03/10/2033
056083-AL-2	BXP TRUST 2017-GM 1A4			4	1FM	1,453,531		95,911	1,500,000	1,455,606	0	2,075	0	0	3.425	3.848	MON	4,281	26,114	06/21/2017	06/15/2039
12515G-AH-0	PASS T			4	1FM	2,057,792		104,456	2,000,000	2,052,449	0	(5,344)	0	0	4.563	4.280	MON	7,605	77,317	01/27/2017	02/10/2050
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST COMME			4	1FE	1,005,938		7,377	0	850,311	0	(155,627)	0	0	1.049	(13.870)	MON	11,146	119,508	02/14/2017	02/10/2050
12532L-AE-5	CGGS COMML MTG TR 2016-RND 144A			4	1FM	867,772		100,098	867,803	867,438	0	(192)	0	0	3.848	3.866	MON	2,783	33,393	03/21/2016	02/11/2033
168137-AL-1	CHICAGO SKYSCRAPER TRUST 144A			4	1FM	740,000		100,621	740,000	740,000	0	0	0	0	3.727	3.711	MON	2,319	18,169	03/16/2017	02/15/2019
17322W-BA-3	CITGRP COMML MTG TR 2014-GC21			4	1FM	2,083,359		102,575	2,000,000	2,057,978	0	(8,234)	0	0	4.780	4.302	MON	16,464	95,600	10/21/2014	05/10/2047
17322Y-AJ-9	CITGRP COMML MTG TR 2014-GC25			4	1FE	168,424		5,612	0	144,705	0	(23,720)	0	0	1.040	(20.036)	MON	2,323	22,872	03/13/2017	01/11/2047
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE CLO			4	1FE	423,913		6,923	0	408,243	0	(15,670)	0	0	0.935	(14.457)	MON	4,621	14,570	09/20/2017	09/15/2050
173200-AL-3	CITIGRP COMML MTG TR 2013-375P 144A			4	1FM	1,955,938		99,833	2,000,000	1,964,904	0	5,411	0	0	3.518	3.927	MON	5,863	71,329	04/27/2016	05/11/2035
17320D-AU-2	CITIGRP COMML MTG TR 2015-P1 144A			4	1FM	1,950,938		93,079	2,000,000	1,965,228	0	5,281	0	0	4.420	4.875	MON	7,367	90,214	03/03/2015	04/12/2046
17324D-AY-0	CITIGRP COMML MTG TR 2015-P1 COMM 2015-CCRE24 MORTGAGE			4	1FM	1,444,494		102,239	1,500,000	1,454,829	0	4,471	0	0	4.341	4.889	MON	5,426	66,014	08/06/2015	09/17/2048
12593J-BK-1	TRUST 20			4	1FM	1,445,840		101,360	1,500,000	1,461,872	0	3,883	0	0	4.514	5.010	MON	5,643	66,553	07/24/2015	08/10/2055
12625X-AL-1	COMM MTG TR 2013-300P 144A			4	1FM	1,058,750		104,181	1,000,000	1,040,973	0	(6,595)	0	0	4.394	3.620	MON	3,661	44,545	03/26/2015	08/12/2030
12630B-BF-4	COMM MTG TR 2013-CCRE13 144A			4	1FM	1,586,367		104,023	1,500,000	1,559,925	0	(8,915)	0	0	4.745	4.040	MON	5,932	72,198	12/05/2014	11/13/2046
12625K-AP-0	COMM MTG TR 2013-CCRE8 144A			4	1FM	1,387,031		88,724	1,500,000	1,415,702	0	12,363	0	0	3.961	5.210	MON	4,951	60,258	08/06/2015	06/12/2046
12625C-AN-3	COMM MTG TR 2013-WNP 144A			4	1FM	1,008,320		105,906	1,000,000	1,007,277	0	(1,043)	0	0	3.898	3.785	MON	3,248	32,483	02/21/2017	03/15/2031
12632Q-AY-9	COMM MTG TR 2014-CCRE18			4	1FE	1,139,718		4,762	0	934,534	0	(188,014)	0	0	1.220	(13.116)	MON	19,477	251,646	11/16/2016	07/17/2047
12595E-AH-8	COMM MTG TR 2017-COR2 COMMERCIAL MTG LSE CERT 2001- 144A			4	1FM	1,923,473		100,556	1,910,000	1,923,375	0	(98)	0	0	4.563	4.548	MON	7,263	22,031	09/21/2017	09/12/2050
201736-AG-0	CORE INDL TR 2015-CALW 144A			4	1FM	1,766,836		110,370	1,500,000	1,660,198	0	(50,917)	0	0	7.947	4.104	MON	9,602	119,699	11/10/2015	06/20/2031
21870L-AC-0	CORE INDL TR 2015-TEXW 144A			4	1FE	357,813		2,920	0	278,459	0	(79,354)	0	0	0.939	(24.425)	MON	7,823	72,881	02/21/2017	02/10/2034
21870P-AC-1	CORE INDL TR 2015-TEXW 144A			4	1FE	550,293		2,789	0	428,009	0	(122,284)	0	0	0.772	(30.749)	MON	10,354	112,142	02/21/2017	02/10/2034
21870P-AL-1	CORE INDL TR 2015-TEXW 144A			4	1FM	2,336,445		101,798	2,310,000	2,325,898	0	(4,380)	0	0	3.849	3.699	MON	7,409	90,140	06/23/2016	02/10/2034
126281-BF-0	CSAIL COMML MTG TR 2015-C1 CSMC TRUST 2015-DEAL 2015- DEAL144A			4	1FM	1,346,267		102,399	1,333,500	1,342,401	0	(1,511)	0	0	4.445	4.390	MON	4,940	58,122	03/06/2015	04/15/2050
12650D-AL-3	CSMC TRUST 2015-GLPB 144A			4	1FM	1,468,206		99,010	1,500,000	1,476,170	0	3,948	0	0	3.811	4.217	MON	4,764	57,956	12/04/2015	11/17/2034
12650Y-AL-7	DBUBS MTG TR 2011-LC2			4	1FM	306,105		105,318	300,000	301,457	0	(1,037)	0	0	4.537	4.224	MON	1,134	13,611	08/17/2011	07/12/2044
23305X-AD-3	DBUBS MTG TR 2017-BRBK 144A			4	1FM	1,955,727		96,968	1,990,000	1,958,768	0	3,041	0	0	3.530	3.844	MON	5,854	11,903	10/12/2017	10/12/2034
23305J-AJ-1	GAHR COMML MTG TR 2015 144A			4	1FM	255,908		101,156	250,000	253,895	0	(2,013)	0	0	3.382	2.525	MON	705	7,868	01/13/2017	12/15/2034
36252A-AE-6	GS MORTGAGE SECURITIES TRUST 2015-			4	1FE	951,080		5,174	0	658,737	0	(131,055)	0	0	0.846	(14.322)	MON	10,431	132,367	11/17/2015	11/10/2048
36249K-AC-4	GS MTG COMML 2010-C1			4	1FM	1,084,509		104,253	1,000,000	1,046,846	0	(14,664)	0	0	4.592	2.438	MON	3,827	34,440	06/26/2017	08/12/2043
36248E-AB-1	GS MTG COMML 2010-C2			4	1FM	1,671,926		106,413	1,500,000	1,608,817	0	(20,168)	0	0	5.162	0.150	MON	6,453	58,073	06/26/2017	12/10/2043
36248F-AG-7	GS MTG SECS 2011-GC3			4	1FM	286,414		105,303	272,796	276,471	0	(1,165)	0	0	4.753	3.795	MON	1,081	12,966	08/17/2011	03/11/2044
36250P-AL-9	GS MTG SECS TR 2015-GC32			4	1FM	983,094		99,546	1,000,000	986,223	0	1,208	0	0	4.560	4.861	MON	3,800	44,733	07/16/2015	07/10/2048
36251P-AF-1	GS MTG SECS TR 2016-GS3			4	1FE	757,244		8,099	0	644,356	0	(112,888)	0	0	1.276	(13.485)	MON	9,034	104,333	01/24/2017	10/13/2049
36252H-AF-8	GS MTG SECS TR 2017-GS5			4	1FE	486,193		6,328	0	425,648	0	(60,545)	0	0	0.972	(12.040)	MON	5,906	49,611	03/13/2017	03/11/2050
44974A-BC-0	JM TRUST 2017-APTS 2017 144A			4	1FM	877,860		97,510	900,000	879,259	0	1,399	0	0	3.614	4.069	MON	2,711	13,374	06/29/2017	06/15/2024
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2 JP MORGAN CHASE CMBS 2015-UES			4	1FM	1,587,465		103,484	1,500,000	1,554,574	0	(12,221)	0	0	4.070	1.263	MON	5,087	45,785	06/26/2017	11/18/2043
46645F-AJ-9	144A			4	1FM	1,027,469		101,345	1,000,000	1,022,371	0	(5,098)	0	0	3.621	2.773	MON	3,018	21,525	05/15/2017	09/08/2032
46645U-AV-9	JPMCC COMML MTG SEC TR 2016- JP4			4	1FE	202,708		4,437	0	172,566	0	(29,418)	0	0	0.815	(9.933)	MON	2,698	35,011	12/06/2016	12/17/2049
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE LATITUDE MANAGEMENT REAL EST 144A			4	1FE	1,004,325		7,012	13,372,635	1,024,649	0	20,324	0	0	1.184	309.399	MON	13,191	111,628	03/20/2017	02/15/2027
50209M-AA-3	LCCM 2017-FL1 CRE TR 144A			4	1FE	1,410,500		101,000	1,400,000	1,407,105	0	(3,395)	0	0	2.286	1.971	MON	1,867	20,837	06/26/2017	11/23/2020
50189W-AA-5	MAD MORTGAGE TRUST 2017 144A			4	1FE	500,000		100,050	1,500,000	1,500,000	0	0	0	0	2.116	2.166	MON	1,499	5,238	10/03/2017	09/15/2034
55282M-AJ-3				4	1FM	651,449		100,346	645,000	651,048	0	(401)	0	0	4.108	3.991	MON	2,208	8,690	07/28/2017	08/15/2024

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For Foreign Bond CHAR	NAIC Designation	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	
61691P-AL-4	MORGAN STAN CAP 2017 144A		4	2AM	2,140,000	100.0310	2,140,673	2,140,000	2,140,000	0	0	0	0	3.427	3.438	MON	2,648	0	12/01/2017	11/15/2034	
61691N-AK-1	MORGAN STAN CAP I TR 2017		4	5	1,006,860	100.8140	1,008,140	1,000,000	1,006,938	0	77	0	0	4.229	4.198	MON	2,115	0	12/12/2017	12/16/2050	
61691L-AL-3	MORGAN STANLEY CAPITAL I 144A		4	3AM	2,289,500	100.0940	2,289,155	2,287,000	2,288,884	(519)	(97)	0	0	2.650	2.601	MON	2,862	0	11/30/2017	11/15/2034	
61691H-AL-2	MORGAN STANLEY CAPITAL I TRUS 2017-PRME		4	1FM	630,000	99.9990	629,993	630,000	630,000	0	0	0	0	4.878	5.062	MON	1,451	24,315	01/26/2017	02/15/2019	
61691J-AC-8	MORGAN STANLEY CAPITAL I TRUS 144A		4	1FM	599,987	81.2870	609,653	750,000	607,894	0	7,907	0	0	2.546	5.187	MON	1,591	9,548	05/25/2017	06/15/2027	
61764F-BV-3	MS BOFA ML TRUST 2014-C19		4	1FE	1,330,789	4.7290	921,807	0	924,891	0	(167,699)	0	0	1.126	(12.419)	MON	18,285	244,837	10/23/2015	12/17/2047	
61691G-AT-7	MS BOFA ML TRUST 2016-C32		4	1FE	1,549,547	5.1570	1,432,999	0	1,317,662	0	(228,637)	0	0	0.768	(13.470)	MON	17,794	213,274	03/17/2017	12/17/2049	
61690G-AL-5	MS BOFAML TRUST 2014-C14		4	1FM	1,309,941	105.7240	1,321,553	1,250,000	1,296,151	0	(6,955)	0	0	4.823	4.171	MON	5,024	59,172	02/03/2017	02/15/2047	
68162M-AL-6	OLYMPIC TOWER MORTGAGE TRUST 144A		4	1FM	1,108,013	99.1770	1,100,865	1,110,000	1,107,907	0	(107)	0	0	4.076	4.139	MON	3,896	26,032	05/12/2017	05/10/2027	
78413M-AQ-1	SFAVE COML MTG TR 2015 5AVE 144A		4	1FM	1,554,544	83.6590	1,409,662	1,685,000	1,566,001	0	4,266	0	0	4.388	5.116	MON	6,162	74,965	03/09/2015	01/08/2043	
95000X-AM-9	WELLS FARGO CO MTG TR 144A		4	1FM	1,147,775	95.1110	1,141,336	1,200,000	1,149,447	0	1,673	0	0	4.357	4.995	MON	4,357	17,719	08/10/2017	09/16/2050	
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39		4	1FE	1,153,865	8.2040	1,099,638	0	1,079,804	0	(74,061)	0	0	1.147	(13.874)	MON	12,809	54,561	08/11/2017	09/16/2050	
94989H-AZ-3	WELLS FARGO COML TR 2015-NXS1		4	1FE	634,906	5.6910	555,843	0	557,107	0	(77,800)	0	0	1.176	(14.593)	MON	9,572	92,567	03/16/2017	05/15/2048	
95000J-AY-4	WELLS FARGO COML TR 2016-LC25		4	1FE	1,017,240	6.3410	923,822	0	859,986	0	(152,730)	0	0	1.086	(10.362)	MON	13,179	168,915	12/01/2016	12/17/2059	
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A		4	2AM	830,791	100.1730	832,434	831,000	830,860	0	70	0	0	3.322	3.430	MON	1,457	928	11/20/2017	12/13/2023	
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR		4	1FE	499,652	101.7440	498,546	490,000	499,619	0	(33)	0	0	4.513	4.401	MON	1,843	1,843	11/17/2017	11/15/2050	
92939F-BA-6	WFRBS COML MTG TR 2014-C21		4	1FE	450,567	5.0910	389,201	0	388,108	0	(62,459)	0	0	1.128	(16.615)	MON	7,187	70,549	03/14/2017	08/16/2047	
39808U-AA-3	GREYSTONE COMMERCIAL 144A	C	4	1FE	1,000,410	100.2100	1,002,100	1,000,000	1,000,226	0	(184)	0	0	2.493	2.528	MON	2,147	14,090	06/26/2017	03/15/2027	
3499999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				73,047,953	XXX	71,062,589	72,314,734	70,695,815	(519)	(1,771,350)	0	0	XXX	XXX	XXX	373,343	3,583,561	XXX	XXX	
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
006278-AT-2	ADAMS MILL CLO LTD 144A		4	1FE	1,500,000	100.1100	1,501,650	1,500,000	1,500,000	0	0	0	0	2.404	2.436	JAJQ	7,459	9,114	06/23/2017	07/15/2026	
00163E-BG-6	ALM VI LTD 2012-6A B1RR CLO 144A		4	1FE	1,000,000	100.7720	1,007,724	1,000,000	1,000,000	0	0	0	0	3.354	3.445	JAJQ	7,080	8,477	07/07/2017	07/15/2026	
020053-AY-0	ALM VIII LTD 2013-8A CR CLO 144A		4	1AM	1,583,360	101.5560	1,624,890	1,600,000	1,585,561	0	1,716	0	0	5.309	5.653	JAJQ	21,672	80,827	09/28/2016	10/15/2028	
00162L-CJ-4	ALM XVI LTD/ALM XVI LLC 144A		4	2AM	1,000,000	101.5100	1,015,096	1,000,000	1,000,000	0	0	0	0	4.559	4.660	JAJQ	10,113	11,384	06/20/2017	07/15/2027	
023772-AB-2	AMER AIRLINES PT TR 2013		4	1FE	485,431	102.9500	494,803	480,625	483,152	0	(559)	0	0	4.000	3.864	JJ	8,865	19,225	04/28/2014	01/15/2027	
023765-AA-8	AMER AIRLINES PT TR 2016-2		4	1FE	417,120	99.7070	415,898	417,120	417,120	0	0	0	0	3.200	3.225	JD	593	13,348	05/02/2016	12/15/2029	
03879G-AA-4	ARBOR REALTY REAL ESTATE CLO 144A		4	1FE	1,000,000	101.4400	1,014,400	1,000,000	1,000,000	0	0	0	0	2.110	2.139	MON	1,817	16,958	03/28/2017	04/15/2027	
08179H-AC-4	BENEFIT STREET PARTN CLO XII 144A		4	1FE	1,000,000	101.4980	1,014,976	1,000,000	1,000,000	0	0	0	0	1.000	1.018	JAJQ	2,167	0	09/19/2017	10/15/2030	
08180N-AS-3	BENEFIT STREET PARTNERS CLO 144A		4	1FE	1,000,000	101.6480	1,016,479	1,000,000	1,000,000	0	0	0	0	3.790	3.865	JAJQ	7,277	3,437	08/18/2017	10/18/2029	
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A		4	1FE	1,000,000	100.0900	1,000,900	1,000,000	1,000,000	0	0	0	0	2.354	2.408	JAJQ	4,442	6,015	06/26/2017	02/06/2026	
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A			1FE	205,734	107.9140	222,015	205,734	205,734	0	0	0	0	5.510	0.000	AO	1,921	11,336	11/13/2006	11/30/2024	
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B			1FE	341,995	108.8020	372,097	341,995	341,995	0	0	0	0	5.510	0.000	AO	3,193	18,844	11/13/2006	11/30/2024	
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C			1FE	221,447	108.5890	240,467	221,447	221,447	0	0	0	0	5.510	0.000	AO	2,068	12,202	11/13/2006	11/30/2024	
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D			1FE	41,944	108.8020	45,625	41,934	41,939	0	(1)	0	0	5.510	0.000	AO	392	2,311	11/13/2006	11/30/2024	
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E			1FE	12,051	108.8020	13,112	12,051	12,051	0	0	0	0	5.510	0.000	AO	113	664	11/13/2006	11/30/2024	
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F			1FE	26,707	108.2660	28,914	26,707	26,707	0	0	0	0	5.510	0.000	AO	249	1,472	11/13/2006	11/30/2024	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05607C-AL-3	BXP TRUST 2017-GM 2017-CC 144A			4	1AM	1,847,973		95,3970	1,822,083	1,910,000	1,850,915	0	2,942	0	3.670	4.119	MON	5,841	22,988	08/15/2017	08/13/2022
165183-AX-2	CHESAPEAKE FDG II LLC 2017 144A			4	2AM	999,995		99,9010	999,007	1,000,000	999,007	(1,581)	593	0	3.380	3.409	MON	1,502	11,924	08/01/2017	08/15/2029
165183-AP-9	CHESAPEAKE FUNDING II LLC 144A			4	2AM	1,249,783		100,9340	1,261,675	1,250,000	1,249,546	0	(237)	0	3.710	3.726	MON	3,865	25,120	05/23/2017	05/15/2029
165183-BE-3	CHESAPEAKE FUNDING II LLC 144A			4	2AM	949,787		99,5100	945,344	950,000	949,794	0	7	0	3.260	3.314	MON	1,376	3,871	10/24/2017	11/15/2029
12549F-BC-2	CIFC FDG 2013-IV LTD CLO 144A			4	1FE	1,000,000		100,3350	1,003,352	1,000,000	1,000,000	0	0	0	3.712	3.818	FMAN	3,609	26,082	02/15/2017	11/27/2024
12549A-AQ-3	CIFC FUNDING 2013-I LTD CLO 144A			4	1FE	1,000,000		101,7590	1,017,586	1,000,000	1,000,000	0	0	0	3.759	3.868	JAJO	8,040	7,010	07/21/2017	07/16/2030
125490 AU 9	CIFC FUNDING 2014-III LTD CLO 144A			4	1FE	1,300,000		100,4120	1,305,352	1,300,000	1,300,000	0	0	0	3.213	3.298	JAJO	8,004	10,557	07/06/2017	07/22/2026
125490-AY-1	CIFC FUNDING 2014-III LTD CLO 144A			4	2AM	1,000,000		100,6720	1,006,719	1,000,000	1,000,000	0	0	0	4.463	4.603	JAJO	8,553	11,280	07/06/2017	07/22/2026
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2 144A			4	1FE	824,453		107,8120	811,790	752,965	779,323	0	(16,033)	0	7.250	4.035	MIN	7,734	45,441	06/26/2017	05/10/2021
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 144A			4	2FE	532,577		109,0300	607,496	557,183	554,459	0	843	0	5.983	6.388	AO	6,667	33,336	11/01/2013	10/19/2023
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1 144A			4	1FE	73,289		104,7180	76,747	73,289	73,289	0	0	0	4.750	4.803	JJ	1,634	3,481	11/17/2010	01/12/2021
210795-OB-9	CONTINENTAL AIRLN PT TR 2012-2 144A			4	1FE	250,905		104,2350	249,362	239,230	249,593	0	(1,312)	0	4.000	2.599	AO	1,648	4,934	06/26/2017	04/29/2026
126650-AQ-3	CVS PASS THROUGH 2003-2 144A			4	1AM	153,713		108,3000	218,702	201,941	193,354	0	2,675	0	5.789	0.000	MON	682	11,690	03/23/2007	01/10/2026
126650-AW-0	CVS PTC 2004 144A			4	1AM	6,487		106,2800	9,500	8,938	7,884	0	130	0	5.298	0.000	MON	28	474	04/24/2007	01/10/2027
24736T-AA-5	DELTA AIRLINES PT 2009-1 144A			4	1FE	102,920		108,1200	111,277	102,920	102,920	0	0	0	7.750	7.894	JD	310	7,976	11/18/2009	06/17/2021
24736I-ZH-4	DELTA AIRLINES PT 2010-2 144A			4	1FE	162,865		102,6200	158,886	154,829	155,696	0	(860)	0	4.950	4.320	MIN	979	7,662	11/01/2013	11/23/2020
24736W-AA-8	DELTA AIRLINES PT 2011-1A 144A			4	1FE	173,432		103,3700	172,533	166,909	167,963	0	(1,231)	0	5.300	4.500	AO	1,868	9,191	11/01/2013	04/15/2019
24823D-AJ-5	DENALI CAPITAL CLO XI LTD 144A			4	1FE	1,000,000		100,0000	1,000,000	1,000,000	1,000,000	0	0	0	2.457	2.493	JAJO	4,926	6,279	06/27/2017	04/20/2027
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A			4	1FE	1,500,000		100,0100	1,500,150	1,500,000	1,500,000	0	0	0	2.368	2.423	JAJO	7,695	0	09/21/2017	07/15/2027
40538F-AQ-6	HALCYON LN ADVISORS FDG 2014 144A			4	1FE	1,000,000		99,9900	999,900	1,000,000	1,000,000	0	0	0	2.413	2.469	JAJO	4,405	6,098	06/30/2017	10/22/2025
42982A-AY-7	HIGHBRIDGE LN MGMT 5-2015 LTD 144A			4	1FE	1,300,000		100,6050	1,307,864	1,300,000	1,300,000	0	0	0	3.285	3.336	JAJO	9,254	16,548	06/09/2017	01/29/2026
52603U-AA-3	LENDMARK FUNDING TRUST 2016 144A			4	1FE	1,000,490		100,4450	1,004,453	1,000,000	1,000,431	0	(59)	0	3.260	3.296	MON	906	16,300	06/26/2017	04/21/2025
565760-AN-8	MARATHON CLO V LTD 2013-5A 144A			4	1FE	1,000,000		99,9600	999,600	1,000,000	1,000,000	0	0	0	2.311	2.364	FMAN	2,632	0	11/15/2017	11/21/2027
64129K-BC-0	NEUBERGER BERMAN CLO XV 2013 144A			4	2AM	2,500,000		100,6850	2,517,132	2,500,000	2,500,000	0	0	0	1.000	1.018	JAJO	5,417	0	09/20/2017	10/15/2029
67106J-AS-9	OAK HILL CREDIT PARTNERS LTD 144A			4	1FE	1,250,000		100,3230	1,254,034	1,250,000	1,250,000	0	0	0	3.067	3.113	JAJO	9,266	24,920	03/08/2017	07/20/2026
67092D-AL-3	OCF CLO 2015-10 LTD 2015-10A 144A			4	1FE	1,000,000		100,0900	1,000,900	1,000,000	1,000,000	0	0	0	1.000	1.018	JAJO	1,861	0	11/27/2017	10/26/2027
67105V-AY-0	OHA CR PARTNERS IX LTD 144A 144A			4	2AM	3,000,000		100,7360	3,022,091	3,000,000	3,000,000	0	0	0	4.456	4.541	JAJO	32,308	69,113	03/29/2017	10/20/2025
67706X-AJ-2	OHA CREDIT PARTNERS XIV CLO 144A			4	5*	1,000,000		100,0460	1,000,465	1,000,000	1,000,000	0	0	0	1.000	1.018	JAJO	2,000	0	10/18/2017	01/21/2030
670877-AA-7	OMX TIMBER FIN I & II 2004 144A			4	1FE	3,741,000		104,9420	5,247,100	5,000,000	4,935,414	0	82,780	0	5.420	0.000	AO	46,672	271,000	05/24/2005	01/29/2020
68268B-AA-7	ONEMAIN FINL ISSUE TR 2014-2 144A			4	1FE	12,078		100,0180	12,082	12,080	13,331	0	1,229	0	2.470	(0.876)	MON	11	315	07/23/2014	09/18/2024
74113M-AE-0	PRESTIGE AUTO RECV TR 2016 144A			4	1FE	2,727,532		99,8240	2,723,197	2,728,000	2,728,542	0	(245)	0	2.880	2.908	MON	3,492	78,566	10/21/2016	11/15/2022
77341D-AJ-6	ROCKFORD TOWER CLO 2017 144A 144A			4	2AM	1,000,000		99,6330	996,334	1,000,000	1,000,000	0	0	0	1.000	1.009	JAJO	361	0	11/14/2017	10/20/2030
781090-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A			4	2AM	1,000,000		101,3190	1,013,195	1,000,000	1,000,000	0	0	0	1.000	1.018	JAJO	2,167	0	09/15/2017	10/15/2029
781090-AG-3	RR 2 LTD 2017-2A FLOATING CLO 144A			4	1FE	1,250,000		100,5340	1,256,680	1,250,000	1,250,000	0	0	0	1.000	1.018	JAJO	2,708	0	09/15/2017	10/15/2029

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign	Bond CHAR	NAIC Designation	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
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A			4	1FE	896,631		99,630	900,000	898,450	0	1,819	0	0	4.250	4.361	MON	1,700	0	11/17/2017	12/15/2037
89300A-BA-4	TRALEE CLO I I I LTD 144A			4	1FE	1,100,000		100,000	1,100,000	1,100,000	0	0	0	0	2.393	2.449	JAJO	5,337	0	10/06/2017	10/20/2027
909319-AA-3	UNITED AIRLINES PT CERT 2013-1			4	1FE	226,100		105,525	230,127	227,950	0	442	0	0	4.300	4.660	FA	3,738	9,895	11/01/2013	02/15/2027
90345W-AD-6	US AIRWAYS PT TRUST 2012-2 VENTURE XVII CLO LTD 2014-17A 144A			4	1FE	650,413		106,150	642,913	646,695	0	(698)	0	0	4.625	4.497	JD	2,313	30,265	11/01/2013	12/03/2026
92329Y-AF-3	VENTURE XXI CLO LTD 2015 144A			4	1FE	1,500,000		100,010	1,500,000	1,500,000	0	0	0	0	2.384	2.416	JAJO	7,408	9,038	06/22/2017	07/15/2026
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A			4	1FE	2,500,000		100,000	2,500,000	2,500,000	0	0	0	0	2.239	2.290	JAJO	12,129	0	10/04/2017	07/15/2027
929160-AF-9	VOYA CLO 2017-4 LTD 2017 144A			4	1FE	1,000,000		100,050	1,000,000	1,000,000	0	0	0	0	1.000	1.018	JAJO	2,167	0	10/30/2017	10/15/2030
965249-AF-2	WHITEHORSE IX LTD 2014 144A YORK CLO-2 LTD 2015-1A CR 144A			4	1FE	700,000		100,000	700,000	700,000	0	0	0	0	1.000	1.018	JAJO	1,478	4,407	06/29/2017	07/17/2026
98625T-AN-5	AMMC CLO 15 LTD 144A			4	1FE	2,000,000		100,000	2,000,000	2,000,000	0	0	0	0	1.000	1.013	JAJO	1,111	0	11/16/2017	01/22/2031
00175M-AN-0	APIDOS CLO XVIII 2014-18R 144A			4	1AM	2,195,000		102,325	2,250,000	2,215,731	0	6,770	0	0	5.736	6.356	MJSD	8,218	122,712	08/05/2015	12/09/2026
03765D-AL-4	ARES XXXI CLO 2014-32R 144A			4	1FE	1,200,000		100,190	1,200,000	1,200,000	0	0	0	0	2.483	2.541	JAJO	5,710	14,274	04/04/2017	07/22/2026
04015E-AQ-7	ATRIUM XI 11A DR FLOATING CLO 144A			4	2AM	1,000,000		100,495	1,000,000	1,000,000	0	0	0	0	4.866	5.026	FMAN	6,353	35,112	02/03/2017	11/17/2025
04964W-AU-9	BLUE HILL CLO LTD 2013R 144A			4	2AM	1,000,000		100,551	1,000,000	1,000,000	0	0	0	0	4.115	4.186	JAJO	9,602	24,215	03/16/2017	10/23/2025
095560-AQ-1	CARLYLE GBL MKT STRTG 144A			4	1FE	1,500,000		100,420	1,500,000	1,500,000	0	0	0	0	2.234	2.285	JAJO	7,074	22,752	02/10/2017	01/15/2026
14311D-BA-3	CARLYLE GLOBAL MKT STRATEGIES2 CLO			4	1FE	1,000,000		100,289	1,000,000	1,000,000	0	0	0	0	3.307	3.396	JAJO	6,723	8,451	07/12/2017	04/20/2027
14310K-AL-5	DRYDEN 37 SR LN FD 2015 144A			4	1AM	2,784,139		100,304	3,009,134	2,915,218	0	26,677	0	0	4.559	5.765	JAJO	29,630	130,158	10/18/2013	10/15/2025
26249M-AU-1	GALAXY XVI CLO LTD 144A			4	2AM	1,000,000		100,000	1,000,000	1,000,000	0	0	0	0	4.142	4.223	JAJO	1,266	0	12/06/2017	04/15/2027
36320C-AP-5	GOLDENTREE LN MGMT US CLO 144A			4	1FE	1,400,000		100,300	1,400,000	1,400,000	0	0	0	0	2.167	2.193	FMAN	5,359	22,065	03/03/2017	11/16/2025
38136F-AL-7	GOLDENTREE LN MGMT US CLO 144A			4	1FE	1,000,000		100,216	1,000,000	1,000,000	0	0	0	0	3.384	3.446	JAJO	8,179	18,363	03/09/2017	04/20/2029
38136F-AQ-6	HILDENE CLO I I LTD 144A			4	2AM	1,000,000		100,307	1,000,000	1,000,000	0	0	0	0	4.534	4.636	JAJO	10,958	24,496	03/09/2017	04/20/2029
431320-AQ-6	LCM XV LTD 2014-15R 144A			4	1FE	1,499,999		100,320	1,504,800	1,501,146	0	1,147	0	0	2.338	2.350	JAJO	8,574	18,397	06/26/2017	07/19/2026
50184N-AP-7	MOUNTAIN HAWK CLO I I I 144A			4	1FE	1,199,993		100,320	1,203,840	1,199,997	0	4	0	0	3.763	3.871	JAJO	7,630	15,304	05/11/2017	07/22/2030
62405C-AN-4	OZLM XI LTD 2015-11R 144A			4	1FE	1,500,000		101,261	1,518,918	1,500,000	0	0	0	0	2.554	2.615	JAJO	6,385	14,832	06/26/2017	04/18/2025
67109U-AW-2	PALMER SQUARE CLO LTD 2015 144A			4	1FE	1,000,000		102,190	1,021,904	1,000,000	0	0	0	0	3.678	3.753	JAJO	9,502	10,984	08/08/2017	10/30/2030
69689A-AQ-3	PALMER SQUARE CLO LTD 2015 144A			4	1FE	1,000,000		101,489	1,014,885	1,000,000	0	2,593	0	0	3.991	4.109	FMAN	4,545	19,288	05/11/2017	05/21/2029
69689A-AS-9	SYMPHONY CLO LTD 2012-8AR 144A			4	1AM	986,600		101,489	1,014,885	989,193	0	2,593	0	0	4.941	5.364	FMAN	5,627	24,118	05/11/2017	05/21/2029
87154B-AM-8	VOYA CLO LTD 2015-2 144A CLO			4	1AM	841,250		100,280	1,002,804	891,228	0	28,061	0	0	1.334	1.346	JAJO	1,602	8,738	06/26/2017	01/09/2023
92914X-AJ-8	LATAM AIRLINES GROUP SA			4	2FE	802,284		100,875	808,347	802,736	0	452	0	0	4.763	4.826	JAJO	9,260	45,471	03/14/2016	07/23/2027
51817T-AB-8	ALM XIV LTD 2014 CLO 14A BR 144A			4	1FE	1,000,000		100,090	1,000,000	1,000,000	0	0	0	0	4.200	4.454	FMAN	4,338	16,975	06/26/2017	11/15/2027
00164K-AN-7	AMMC CLO 19 LTD 2016-19A CLO 144A			4	1FE	1,000,000		101,602	1,000,000	1,000,000	0	0	0	0	3.478	3.574	JAJO	6,268	17,184	04/05/2017	07/28/2026
00176P-AE-2	AMMC CLO 19 LTD 2016-19A CLO 144A			4	1FE	1,000,000		101,602	1,000,000	1,000,000	0	0	0	0	4.159	4.189	JAJO	10,227	37,562	10/07/2016	10/15/2028
00176P-AG-7	ANCHORAGE CAPITAL CLO 144A			4	1AM	968,500		102,126	1,021,262	971,991	0	2,384	0	0	5.109	5.807	JAJO	12,602	46,718	10/07/2016	10/15/2028
03329P-AS-1	CARLYLE GLOBAL MARKET STR CLO 144A			4	1FE	1,000,000		100,257	1,002,571	1,000,000	0	0	0	0	3.540	3.551	JAJO	7,671	38,273	10/06/2016	04/28/2026
14312E-AE-3	DRYDEN 36 SENIOR LOAN CLO 144A			4	1FE	1,000,000		101,366	1,013,662	1,000,000	0	0	0	0	3.782	3.854	JAJO	9,321	36,617	08/18/2016	10/14/2028
26249K-AN-1	GRIPPEN PARK CLO LTD 2017 144A			4	1AM	989,637		102,360	1,023,601	991,086	0	1,302	0	0	5.329	5.696	JAJO	13,619	49,616	12/07/2016	01/15/2028
39862E-AC-8	MADISON PARK FUNDING LTD CLO 144A			4	1FE	1,000,000		100,308	1,003,081	1,000,000	0	0	0	0	3.663	3.767	JAJO	7,427	21,726	02/22/2017	01/20/2030
55818H-BA-5	144A			4	2AM	2,000,000		102,446	2,048,919	2,000,000	0	0	0	0	5.563	5.625	JAJO	26,225	105,391	10/21/2016	01/20/2029

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ANNUAL STATEMENT FOR THE YEAR 2017 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	For eign Bond CHAR	NAIC Designation	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	
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A		C	4	1FE	1,000,879	100.4100	1,004,100	1,000,000	1,000,747	0	(132)	0	2.290	2.324	JAJ0	4,644	15,530	06/26/2017	07/20/2026	
55818P-AS-9	MADISON PARK FUNDING XII CLO 144A		C	4	1FE	1,250,000	100.5050	1,256,313	1,250,000	1,250,000	0	0	0	3.380	3.472	JAJ0	8,568	33,323	01/12/2017	07/20/2026	
67104L-AA-5	OHA LOAN FUNDING 2013-2 CLO 144A		C	4	1FE	1,135,084	100.0600	1,130,610	1,129,932	1,134,438	0	(645)	0	1.680	1.553	FMAN	2,743	14,637	06/26/2017	08/23/2024	
87165U-AL-5	SYMPHONY XVII LTD 144A CLO VOYA CLO 2013-3 LTD 2013-3A		C	4	1AM	930,000	101.6590	1,016,594	1,000,000	958,354	0	8,063	0	6.159	7.476	JAJ0	13,343	59,564	03/09/2016	04/15/2028	
92916X-AE-7	144A		C	4	1FE	3,000,000	100.0410	3,001,221	3,000,000	3,000,000	0	0	0	3.308	3.359	JAJ0	24,749	51,567	03/31/2017	01/18/2026	
12550A-AR-7	CIFC FD6 2014-V LTD CLO 144A		C	4	1FE	1,000,000	100.5710	1,005,705	1,000,000	1,000,000	0	0	0	3.580	3.594	JAJ0	8,851	38,442	10/07/2016	01/17/2027	
001636-AS-6	ALM VII LTD 2012-7A CLO 144A		C	4	1FE	1,250,000	101.3760	1,267,196	1,250,000	1,250,000	0	0	0	3.859	3.939	JAJ0	12,299	45,385	09/13/2016	10/15/2028	
05617Y-AU-3	BABSON CLO LTD 2013-II 144A		C	4	1FE	1,000,000	100.2110	1,002,113	1,000,000	1,000,000	0	0	0	3.604	3.705	JAJ0	7,508	21,971	02/17/2017	01/18/2025	
3599999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					102,266,266	XXX	105,157,824	104,131,809	103,706,847	(1,581)	150,648	0	XXX	XXX	XXX	647,816	2,231,585	XXX	XXX	
3899999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					1,290,938,715	XXX	1,314,187,600	1,292,536,447	1,283,998,104	(2,096,157)	(1,737,539)	503,866	0	XXX	XXX	XXX	13,223,058	41,918,166	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
857477-AQ-6	STATE STR CORP				2FE	355,000	104.8800	372,324	355,000	355,000	0	0	0	5.250	5.319	MS	5,488	18,638	05/14/2015	09/15/2020	
902973-AZ-9	US BANCORP DEL PERP FXD/FLT				2FE	445,000	108.2550	481,735	445,000	445,000	0	0	0	5.300	5.370	A0	4,979	15,854	02/02/2017	04/15/2027	
03969A-AG-5	ARDAGH PACKAGING 144A		C		4FE	232,875	102.6250	230,906	225,000	229,509	0	(3,366)	0	6.000	3.940	JD	6,788	6,750	05/09/2017	06/30/2021	
4299999	- Bonds - Hybrid Securities - Issuer Obligations					1,032,875	XXX	1,084,965	1,025,000	1,029,509	0	(3,366)	0	XXX	XXX	XXX	17,254	41,242	XXX	XXX	
4099999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					1,032,875	XXX	1,084,965	1,025,000	1,029,509	0	(3,366)	0	XXX	XXX	XXX	17,254	41,242	XXX	XXX	
7799999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					1,516,879,392	XXX	1,545,134,996	1,500,048,969	1,510,491,197	(1,377,848)	(1,683,646)	503,858	0	XXX	XXX	XXX	15,217,020	46,856,950	XXX	XXX
7899999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					449,469,880	XXX	448,010,606	448,243,725	448,728,206	(688,183)	1,120,338	8	0	XXX	XXX	XXX	1,199,895	10,047,047	XXX	XXX
7999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					73,047,953	XXX	71,062,589	72,314,734	70,695,815	(519)	(1,771,350)	0	0	XXX	XXX	XXX	373,343	3,583,561	XXX	XXX
8099999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					102,266,266	XXX	105,157,824	104,131,809	103,706,847	(1,581)	150,648	0	0	XXX	XXX	XXX	647,816	2,231,585	XXX	XXX
8399999 Subtotals - Total Bonds																					
						2,141,663,490	XXX	2,169,366,015	2,124,739,237	2,133,622,064	(2,068,130)	(2,184,010)	503,866	0	XXX	XXX	XXX	17,438,075	62,719,143	XXX	XXX

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**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			15 Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation	21 Date Acquired		
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15+16-17)			19 Total Foreign Exchange Change In B./A.C.V.	
Industrial and Miscellaneous (Unaffiliated)																					
63946C-AE-8	NBCUNIVERSAL ENTERPRISE 5.25% 144A			900,000.000	1,000.00	1.063	956,250	1.063	956,250	904,500	0	44,625	0	11,750	0	0	0	11,750	0	P2LFE	06/26/2017
84999999	- Industrial and Miscellaneous (Unaffiliated)						956,250	XXX	956,250	904,500	0	44,625	0	11,750	0	0	0	11,750	0	XXX	XXX
							956,250	XXX	956,250	904,500	0	44,625	0	11,750	0	0	0	11,750	0	XXX	XXX
89999999 Total Preferred Stocks							956,250	XXX	956,250	904,500	0	44,625	0	11,750	0	0	0	11,750	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)		
336901-10-3	1ST SOURCE CORP			4,870,000	240,822	49,450	240,822	225,272		2,728		15,550		15,550		10/10/2017
00081T-10-8	ACCO BRANDS CORP			33,110,000	403,942	12,200	403,942	261,651				(26,146)		(26,146)		11/20/2017
012348-10-8	ALBANY INTL CORP			9,610,000	590,535	61,450	590,535	319,684	1,634	6,275		145,430		145,430		05/11/2017
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS			37,610,000	547,226	14,550	547,226	478,047				146,270		146,270		11/20/2017
001744-10-1	AMN HEALTHCARE SERVICES INC COM			3,670,000	180,748	49,250	180,748	146,190				34,558		34,558		11/20/2017
046433-10-8	ASTRONICS CORP			3,310,000	137,266	41,470	137,266	93,148				44,117		44,117		11/20/2017
05990K-10-6	BANC OF CALIFORNIA INC			12,670,000	261,636	20,650	261,636	260,813	1,647	3,696		822		822		09/20/2017
07336*-10-0	BCS FINANCIAL CORPORATION			38,960,000		0.000										10/28/1985
077454-10-6	BELDON CDT INC COM			10,250,000	790,993	77,170	790,993	513,745	513	1,947		26,950		26,950		08/17/2017
149205-10-6	CATO CORP NEW			10,710,000	170,503	15,920	170,503	142,279	3,534	12,972		29,933	167,355	(137,422)		11/20/2017
17273K-10-9	CIRCOR INTL INC			5,840,000	284,291	48,680	284,291	290,296		813		(86,184)		(86,184)		11/20/2017
21032H-10-4	CONSORTIUM HEALTH PLANS INC			750,000		0.000										12/31/1999
22002T-10-8	CORPORATE OFFICE PPTYS TR			9,640,000	281,488	29,200	281,488	220,921	2,651	9,812		(21,614)		(21,614)		11/20/2017
221006-10-9	CORVEL CORP			4,194,000	221,863	52,900	221,863	152,235				63,817		63,817		08/17/2017
126501-10-5	CTS CORP			13,050,000	336,038	25,750	336,038	245,628	522	1,953		43,105		43,105		11/20/2017
229669-10-6	CUBIC CORP			9,740,000	574,173	58,950	574,173	446,580		2,446		107,299		107,299		10/10/2017
238337-10-9	DAVE & BUSTERS ENTMT INC			3,890,000	214,611	55,170	214,611	198,735				15,876		15,876		12/21/2017
247850-10-0	DELTAIC TIMBER CORP			6,480,000	593,244	91,550	593,244	402,610		2,458		92,127		92,127		11/20/2017
252784-30-1	DIAMONDROCK HOSPITALITY CO			23,565,000	266,049	11,290	266,049	225,520	2,946	10,890		(4,619)		(4,619)		11/20/2017
253651-10-3	DIEBOLD INC			13,360,000	218,436	16,350	218,436	334,777		5,049		(116,341)		(116,341)		11/20/2017
28140H-20-3	EDUCATION RLTY TR INC			11,093,000	387,368	34,920	387,368	365,052		12,429		(59,333)		(59,333)		11/20/2017
268856-10-9	ERA GROUP INC			11,690,000	125,668	10,750	125,668	112,694				(64,865)		(64,865)		11/20/2017
296315-10-4	ESCO TECHNOLOGIES INC			8,660,000	521,765	60,250	521,765	315,276		2,705		29,102		29,102		11/20/2017
296689-10-2	ESSENDANT INC COM			10,890,000	100,950	9,270	100,950	165,343	1,540	5,730		(14,261)	106,540	(120,801)		07/21/2017
302556-10-3	FCB FINL HLDGS INC			4,670,000	237,236	50,800	237,236	222,799				14,437		14,437		11/20/2017
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP			4,419,000	441,900	100,000	441,900	441,900								08/31/2017
FHLBST-CX-0	FHLB ACTIVITY STOCK			44,330,000	4,433,000	100,000	4,433,000	4,433,000		31,959						09/01/2017
319383-20-4	FIRST BUSEY CORP			12,517,000	374,759	29,940	374,759	217,836		8,415		(9,225)		(9,225)		11/21/2017
320867-10-4	FIRST MIDWEST BANCORP DEL			29,670,000	712,377	24,010	712,377	440,002	2,967	10,696		(30,317)		(30,317)		11/20/2017
343873-10-5	FLUSHING FINL CORP			15,472,000	425,480	27,500	425,480	293,585		10,697		(27,148)		(27,148)		11/20/2017
346563-10-9	FORRESTER RESH INC			11,770,000	520,234	44,200	520,234	379,250		8,569		17,517		17,517		10/10/2017
349853-10-1	FORWARD AIR CORP			5,130,000	352,107	57,440	352,107	265,686		3,518		58,739		58,739		11/20/2017
356108-10-0	FREDS INC			22,910,000	92,786	4,050	92,786	147,540		4,090		(153,222)	176,892	(330,114)		06/20/2017
302941-10-9	FTI CONSULTING INC			13,380,000	574,805	42,960	574,805	481,821				(13,808)		(13,808)		11/20/2017
361448-10-3	GATX CORP			6,010,000	373,582	62,160	373,582	263,829	2,524	9,353		3,651		3,651		10/10/2017
391416-10-4	GREAT WESTN BANCORP INC			14,080,000	560,384	39,800	560,384	360,857		10,175		(48,101)		(48,101)		11/20/2017
397624-10-7	GREIF INC			9,350,000	566,423	60,580	566,423	319,834	3,931	14,301		81,663		81,663		11/20/2017
405024-10-0	HAEMONETICS CORP			5,960,000	346,157	58,080	346,157	187,193				106,034		106,034		07/21/2017
410120-10-9	HANCOCK HLDG CO			13,960,000	671,220	49,500	671,220	401,895		12,650		84,539		84,539		08/17/2017
447462-10-2	HURON CONSULTING GROUP INC			8,350,000	337,758	40,450	337,758	337,758		7,020		56,149		56,149		10/10/2017
44925C-10-3	ICF INTL INC			4,520,000	237,300	52,500	237,300	202,729				34,571		34,571		11/20/2017
44930G-10-7	ICU MED INC			880,000	190,080	216,000	190,080	107,379				69,014		69,014		04/13/2017
459044-10-3	INTERNATIONAL BANCSHARES CORP			11,571,000	459,369	39,700	459,369	296,466		7,190		(3,035)		(3,035)		07/21/2017
488401-10-0	KEMPER CORP DEL			7,850,000	540,865	68,900	540,865	274,246		6,681		200,169		200,169		10/10/2017
577128-10-1	MATTHEWS INTL CORP			7,541,000	398,165	52,800	398,165	323,652		4,974		(170,499)		(170,499)		11/20/2017
55264U-10-8	MB FINANCIAL INC NEW			13,100,000	583,212	44,520	583,212	371,220		10,830		(29,085)		(29,085)		11/20/2017
60649T-10-7	MISTRAS GROUP INC			15,040,000	352,989	23,470	352,989	265,565				(20,938)		(20,938)		11/20/2017
624756-10-2	MUELLER INDS INC			22,130,000	784,066	35,430	784,066	417,025		68,637		17,408		17,408		10/10/2017
639050-10-3	NATUS MEDICAL INC DEL			4,810,000	183,742	38,200	183,742	171,107				12,635		12,635		11/20/2017
63935N-10-7	NAVIGANT CONSULTING INC			5,826,000	113,083	19,410	113,083	111,370				1,713		1,713		12/26/2017
640079-10-9	NEENAH PAPER INC			3,650,000	330,873	90,650	330,873	273,421		3,859		57,452		57,452		11/20/2017
646025-10-6	NEW JERSEY RES			4,270,000	171,654	40,200	171,654	123,174	1,164	4,114		17,651		17,651		11/20/2017
667340-10-3	NORTHWEST BANCSHARES INC MD			35,810,000	599,101	16,730	599,101	458,828		21,456		(39,660)		(39,660)		11/21/2017
72724*-10-4	PLANS' LIABILITY INSURANCE CO			18,830		0.000										11/21/1990
74164F-10-3	PRIMORIS SVCS CORP			10,840,000	294,740	27,190	294,740	215,125		650		45,800		45,800		08/17/2017
751452-20-2	RAMCO-GERSHENSON PPTYS TR			29,730,000	437,923	14,730	437,923	451,106	6,541	18,765		(7,256)		(7,256)		11/20/2017
76116A-30-6	RESOLUTE ENERGY CORP			7,920,000	249,242	31,470	249,242	303,706				(54,464)		(54,464)		11/28/2017
806037-10-7	SCANSOURCE INC			5,180,000	185,444	35,800	185,444	188,399				(23,488)		(23,488)		10/10/2017
811904-10-1	SEACOR HOLDINGS INC			6,570,000	303,665	46,220	303,665	239,832				(9,190)		(9,190)		11/20/2017
78413P-10-1	SEACOR MARINE HLDGS INC COM			8,391,000	98,175	11,700	98,175	160,278				(62,103)		(62,103)		11/20/2017
81725T-10-0	SENSIENT TECHNOLOGIES CORP			7,740,000	566,181	73,150	566,181	440,908		8,917		(41,556)		(41,556)		11/20/2017
83190B-10-1	SMART & FINAL STORES INC			37,320,000	319,086	8,550	319,086	319,086				(5,953)	155,079	(161,031)		11/20/2017
83413U-10-0	SOLAR CAP LTD			11,694,000	236,336	20,210	236,336	211,926		4,678		(7,627)		(7,627)		10/11/2017
78469C-10-3	SP PLUS CORP			9,020,000	334,642	37,100	334,642	217,648				77,788		77,788		07/21/2017
84857L-10-1	SPIRE INC			2,730,000	205,160	75,150	205,160	178,823		5,693		26,846		26,846		10/10/2017
858155-20-3	STEELECASE INC			15,470,000	235,144	15,200	235,144									

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired	
		Code	Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)			16 Total Foreign Exchange Change in B./A.C.V.
905391-10-9	UNION BANKSHARES CORP NEW			5,070,000	183,382	36,170	183,382	189,064				(5,682)		(5,682)		12/22/2017	
64388N-10-6	HELEN OF TROY CORP LTD		D	1,900,000	183,065	96,350	183,065	118,597				21,240		21,240		11/20/2017	
92932M-10-1	WNS HOLDINGS LTD		C	12,040,000	483,165	40,130	483,165	333,527				143,306		143,306		11/20/2017	
L72967-10-9	ORION ENGINEERED CARBONS S A		C	18,118,000	463,821	25,600	463,821	398,094		5,130		65,727		65,727		12/08/2017	
Y2106R-11-0	DORIAN LPG LTD		C	20,195,000	166,003	8,220	166,003	142,949				4,131		4,131		12/20/2017	
Y7542C-10-6	SCORPIO TANKERS INC		C	65,150,000	198,708	3,050	198,708	272,059		2,458		(90,970)		(90,970)		11/20/2017	
65695W-11-6	LUXFER HLDGS PLC		C	18,820,000	297,356	15,800	297,356	233,447		8,509		89,474		89,474		11/21/2017	
9099999 - Industrial and Miscellaneous (Unaffiliated)					30,768,953	XXX	30,768,953	24,797,744	40,949	425,346	0	1,043,913	662,014	381,899	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
293738-10-6	3 Penn Plaza Prop Holdings Urban Renewal			1,000,000	30,568,303	30,568,303	30,568,303	17,547,408				1,767,863		1,767,863		01/01/1995	
293858-10-2	ENTERPRISE PROPERTY HOLDINGS			1,000,000	26,532,304	26,532,304	26,532,304	9,549,137				2,233,155		2,233,155		12/15/2004	
44042F-10-4	HORIZON HEALTHCARE PLAN HOLDING			2,500,000	1,132,194,988	1,132,194,988	1,132,194,988	132,157,430				61,627,701		61,627,701		01/01/1995	
000000-00-0	MULTI STATE INVESTMENT SERVICES			1,998,000	47,549,398	47,549,398	47,549,398	41,925,075				139,088		139,088		02/01/2016	
000000-00-0	Multistate Professional Services Inc			1,998,000	(1,600,000)	(1,600,000)	(1,600,000)	0				0		0		12/31/1996	
9199999 - Parent, Subsidiaries and Affiliates					1,236,843,393	XXX	1,236,843,393	201,179,050	0	0	0	65,767,807	0	65,767,807	0	XXX	XXX
Mutual Funds																	
02368A-20-8	ABF LARGE CAP VAL INSTL			13,237,505	385,873	29,150	385,873	366,746		36,948		10,601		10,601		12/22/2017	
24610B-81-8	DELAWARE GROUP EQUITY FDS V			75,859	5,272	69,500	5,272	5,281		54		(9)		(9)		12/22/2017	
315794-82-6	FIDELITY ABERDEEN FREEDOM 2005 K			968,757	12,148	12,540	12,148	12,176		332		(28)		(28)		12/28/2017	
315794-81-8	FIDELITY ABERDEEN FREEDOM 2010 K			1,760,269	28,235	16,040	28,235	28,352		962		(118)		(118)		12/28/2017	
315794-79-2	FIDELITY ABERDEEN FREEDOM 2015 K			423,511,730	5,658,117	5,658,117	5,658,117	5,644,777		189,918		13,340		13,340		12/28/2017	
315794-78-4	FIDELITY ABERDEEN FREEDOM 2020 K			156,305,930	2,586,863	16,550	2,586,863	2,567,426		78,805		19,437		19,437		12/28/2017	
315794-77-6	FIDELITY ABERDEEN FREEDOM 2025 K			284,669,660	4,093,550	14,380	4,093,550	4,031,446		115,635		62,104		62,104		12/28/2017	
315794-76-8	FIDELITY ABERDEEN FREEDOM 2030 K			96,663,590	1,742,845	18,030	1,742,845	1,703,092		54,502		39,753		39,753		12/28/2017	
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K			83,284,639	1,266,759	15,210	1,266,759	1,229,209		36,954		37,550		37,550		12/28/2017	
315794-74-3	FIDELITY ABERDEEN FREEDOM 2040 K			55,912,901	597,709	10,690	597,709	578,518		17,952		19,191		19,191		12/28/2017	
315794-73-5	FIDELITY ABERDEEN FREEDOM 2045 K			2,664,596	32,268	12,110	32,268	31,542		727		727		727		12/28/2017	
315794-71-9	FIDELITY ABERDEEN FREEDOM 2055 K			10,878	149	13,720	149	150		4		(1)		(1)		12/27/2017	
315794-83-4	FIDELITY ABERDEEN FREEDOM INCM K			21,066,005	247,736	11,760	247,736	249,095		5,623		(1,359)		(1,359)		12/28/2017	
316345-60-2	FIDELITY BALANCED K			19,427,531	461,015	23,730	461,015	445,225		31,178		12,855		12,855		12/22/2017	
316071-70-3	FIDELITY CONTRAFUND INC K			10,243,911	1,253,752	122,390	1,253,752	1,084,434		71,145		163,933		163,933		12/22/2017	
316128-65-1	FIDELITY EQUITY INCOME K			1,760,923	106,818	60,660	106,818	104,134		5,610		2,684		2,684		12/22/2017	
316146-40-6	FIDELITY HIGH INCOME			26,084,711	233,719	233,719	233,719	230,142		12,322		3,056		3,056		12/29/2017	
316146-60-4	FIDELITY INFLAT PROT BOND FD			4,544,414	54,306	11,950	54,306	54,646		1,117		(262)		(262)		12/29/2017	
315910-26-5	FIDELITY INTL DISCOVERY K			16,305,280	742,379	45,530	742,379	688,903		36,726		66,534		66,534		12/22/2017	
315911-73-5	FIDELITY INTL INDEX INST			763,308	32,960	43,180	32,960	30,255		778		2,771		2,771		12/22/2017	
315912-40-2	FIDELITY LARGE CAP STOCK FD			16,654,227	557,250	33,460	557,250	500,627		16,161		48,375		48,375		12/22/2017	
316138-20-5	FIDELITY REAL ESTATE INVS FD			11,482,298	479,960	41,800	479,960	486,507		17,491		478		478		12/22/2017	
315911-71-9	FIDELITY TOTAL MKT INDEX INST			2,507,420	191,467	76,360	191,467	171,170		4,035		18,957		18,957		12/22/2017	
315910-50-5	FIDELITY WORLDWIDE FD			21,362,166	564,175	26,410	564,175	524,144		36,208		51,313		51,313		12/22/2017	
354713-33-1	FRANKLIN STRATEGIC SER			12,335,916	481,347	39,020	481,347	468,771		35,076		23,432		23,432		12/22/2017	
416529-80-8	HARTFORD SM CAP GROWTH FD - Y			11,075,343	672,163	60,690	672,163	584,440		28,750		72,536		72,536		12/22/2017	
55273W-47-5	MFS SER TR XI MD CP VALUE RS			10,532,299	250,774	23,810	250,774	241,597		8,844		9,178		9,178		12/22/2017	
63872R-57-4	NATIXIS FDS TR I CORE PLUS NL			45,268,223	590,298	13,040	590,298	578,941		16,048		10,916		10,916		12/22/2017	
641233-20-0	NEUBERGER BERMAN GENESIS INSTL			6,680,645	384,137	57,500	384,137	387,245		47,128		(362)		(362)		12/22/2017	
315911-76-8	SPTN 500 INDEX INST			14,833,043	1,386,148	93,450	1,386,148	1,188,733		22,238		167,139		167,139		12/22/2017	
315911-88-3	SPTN EXT MKT IDX ADV			3,533,889	219,278	62,050	219,278	204,097		10,268		12,313		12,313		12/22/2017	
316146-36-4	SPTN US BOND IDX IS			40,443,193	468,737	11,590	468,737	470,042		3,651		(1,341)		(1,341)		12/29/2017	
561709-85-8	TIMESQUARE SMALL CAP GROWTH FUND			1,983,120,972	34,367,486	17,330	34,367,486	25,634,632				2,662,786		2,662,786		12/27/2017	
922042-63-5	VANGUARD INTL EQUITY INDEX FD			407,013,856	46,407,720	114,020	46,407,720	38,469,808		1,251,975		8,901,393		8,901,393		12/30/2016	
921946-50-5	VANGUARD WHITEHALL FDS INC			1,711,314,500	57,996,448	33,890	57,996,448	43,122,499		1,574,067		6,708,353		6,708,353		12/30/2016	
9299999 - Mutual Funds					164,559,861	XXX	164,559,861	132,118,802	0	3,769,038	0	19,138,222	0	19,138,222	0	XXX	XXX
9799999 Total Common Stocks					1,432,172,207	XXX	1,432,172,207	358,095,596	40,949	4,194,385	0	85,949,942	662,014	85,287,928	0	XXX	XXX
9899999 Total Preferred and Common Stocks					1,433,128,457	XXX	1,433,128,457	359,000,096	40,949	4,239,010	0	85,961,692	662,014	85,299,678	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues

.....8 , the total \$ value (included in Column 8) of all such issues \$

.....4,880,173

ANNUAL STATEMENT FOR THE YEAR 2017 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
<b>Bonds - U.S. Governments</b>								
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	210,380	205,272	428
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		08/09/2017	BARCLAYS CAP INC.	XXX	791,851	759,228	1,476
36179N-O4-3	GNMA PASS-THRU M SINGLE FAMILY		08/10/2017	BARCLAYS CAP INC.	XXX	1,209,088	1,159,102	2,254
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	582,724	551,141	1,531
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	4,136,176	3,909,691	10,860
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	538,440	508,356	1,412
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		02/01/2017	BANC OF AMERICA SEC LLC	XXX	198,212	197,164	329
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,438,607	1,381,668	3,358
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		06/15/2017	CITIGROUP GBL MKT INC/SAL	XXX	861,249	814,781	1,811
36179R-O3-6	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	931,846	882,385	2,451
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,651,116	1,618,928	3,373
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	777,833	746,823	1,815
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY		07/14/2017	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	359,866	341,814	722
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY		07/14/2017	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	360,840	342,739	724
36179S-2N-6	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	VARIOUS	XXX	6,732,119	6,641,349	11,236
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY		12/01/2017	CITIGROUP GBL MKT INC/SAL	XXX	3,099,844	3,000,001	5,542
36179S-LI-2	GNMA PASS-THRU M SINGLE FAMILY		11/28/2017	VARIOUS	XXX	721,716	667,135	1,891
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		04/12/2017	MORGAN STANLEY & CO INC	XXX	992,340	978,692	1,550
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		07/26/2017	NOMURA SEC/FIXED INCOME	XXX	605,711	571,004	1,428
36179S-OX-8	GNMA PASS-THRU M SINGLE FAMILY		12/27/2017	BARCLAYS CAP INC.	XXX	1,018,204	972,033	2,916
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		09/28/2017	CREDIT SUISSE FIRST BOS	XXX	433,876	442,942	677
36179S-SO-1	GNMA PASS-THRU M SINGLE FAMILY		12/18/2017	VARIOUS	XXX	1,707,805	1,644,246	3,102
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		09/27/2017	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	562,964	535,042	1,308
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	226,658	206,905	718
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		03/03/2017	CREDIT SUISSE FIRST BOS	XXX	1,026,040	989,849	1,925
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	58,783	57,478	100
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	13,929	12,640	44
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	176,090	159,974	555
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	XXX	59,697	54,218	188
21H030-61-7	GNMA II JUMBO TBA 30YR TBA 03.000%		12/11/2017	VARIOUS	XXX	1,511,699	1,500,000	2,625
21H032-61-3	GNMA II JUMBO TBA 30YR TBA 03.500%		12/08/2017	BARCLAYS CAP INC.	XXX	517,637	500,000	1,021
912810-RY-6	UNITED STATES TREAS BDS		12/26/2017	VARIOUS	XXX	1,038,961	1,050,000	5,642
912810-RZ-3	UNITED STATES TREAS BDS		12/11/2017	MORGAN STANLEY & CO INC	XXX	2,998,533	3,000,000	6,381
912828-3F-5	UNITED STATES TREAS NTS		12/19/2017	GOLDMAN SACHS & CO.	XXX	1,370,533	1,395,000	3,035
912828-A7-5	UNITED STATES TREAS NTS		03/28/2017	PERSHING LLC	XXX	5,022,461	5,000,000	18,232
912828-M8-0	UNITED STATES TREAS NTS		12/29/2017	BANC OF AMERICA SEC LLC	XXX	1,882,559	1,900,000	3,445
912828-N3-0	UNITED STATES TREAS NTS		03/28/2017	PERSHING LLC	XXX	15,025,781	15,000,000	77,486
912828-W6-3	UNITED STATES TREAS NTS		12/28/2017	CITIGROUP GLOBAL	XXX	6,956,250	7,000,000	32,994
0599999	Bonds - U.S. Governments					67,808,415	66,717,599	216,583
<b>Bonds - All Other Governments</b>								
Y39656-AC-0	INDUSTRIAL & COML BK CHINA LTD	C	02/17/2017	JPMCB/HSBC BANK PLC IB MAIN FL	XXX	211,620	200,000	4,117
910860-BF-4	UNITED MEXICAN STS MTN BE	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	646,425	650,000	12,708
1099999	Bonds - All Other Governments					858,045	850,000	16,824
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>								
018444-AY-5	ALLEN TOWN PA NEIGHBORHOOD IMPT		06/30/2017	CITIGROUP GLOBAL	XXX	1,036,050	1,000,000	0
018444-AX-7	ALLEN TOWN PA NEIGHBORHOOD REV.		08/17/2017	CITIGROUP GLOBAL	XXX	1,093,920	1,000,000	6,389
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV.		06/26/2017	INTERCOMPANY TRANSFER	XXX	599,924	400,000	11,403
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL		06/26/2017	INTERCOMPANY TRANSFER	XXX	241,592	170,000	2,777
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE		06/26/2017	INTERCOMPANY TRANSFER	XXX	904,924	650,000	5,589
313560-08-9	FEDERAL NATL MTG ASSN		03/28/2017	BANC OF AMERICA SEC LLC	XXX	15,652,336	16,000,000	105,111
02R032-61-2	FHLMC GOLD TBA 30 YR TBA 03.500%		12/08/2017	VARIOUS	XXX	1,027,402	1,000,000	972
3128PD-4D-9	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	70,204	67,815	212
31307J-VS-9	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	50,138	49,302	86
31307L-FA-1	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	50,064	49,260	86
31307L-GD-4	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	22,300	21,945	38
31307L-H4-3	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	19,350	19,054	33
31307L-O5-0	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	24,918	24,518	43
31307L-RF-7	FHLMC PC GOLD 15 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	69,812	68,744	119
31294N-UB-3	FHLMC PC GOLD CASH 15		06/26/2017	INTERCOMPANY TRANSFER	XXX	13,410	13,194	23
3128P7-NZ-2	FHLMC PC GOLD CASH 20		06/26/2017	INTERCOMPANY TRANSFER	XXX	221,588	202,436	703

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3128P8-DM-0	FHLMC PC GOLD CASH 20		08/10/2017	BANC OF AMERICA SEC LLC	XXX	2,045,625	2,000,000	2,167
31335H-3M-3	FHLMC PC GOLD CASH 20		06/26/2017	INTERCOMPANY TRANSFER	XXX	234,252	214,005	743
3132KE-JK-2	FHLMC PC GOLD C1 15YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	29,666	29,199	51
3132L5-AE-3	FHLMC PC GOLD C1 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	46,193	45,500	95
3132L7-S6-7	FHLMC PC GOLD C1 30YR		08/31/2017	BNP PARIBAS SEC CORP	XXX	512,952	483,668	645
3132L8-Y7-6	FHLMC PC GOLD C1 30YR		10/03/2017	BARCLAYS CAP INC	XXX	1,132,278	1,093,411	1,169
3128MM-VC-4	FHLMC PC GOLD COMB 15		06/26/2017	INTERCOMPANY TRANSFER	XXX	292,927	279,895	680
3128K8-FH-4	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	289,889	263,045	913
3128L9-NE-9	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	92,128	83,824	291
3128M6-ED-6	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	86,876	79,023	274
3128M7-UU-8	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	148,576	137,267	429
3128MJ-2M-1	FHLMC PC GOLD COMB 30		08/04/2017	GOLDMAN SACHS & CO	XXX	1,032,500	1,000,000	1,264
3128MJ-SN-1	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	342,593	338,704	706
3128MJ-X5-4	FHLMC PC GOLD COMB 30		12/01/2017	WACHOVIA SECURITIES LLC	XXX	605,047	576,321	768
3128MJ-XF-2	FHLMC PC GOLD COMB 30		03/06/2017	RBC DAIN RAUSCHER	XXX	1,046,571	1,000,606	1,334
3128MJ-XK-1	FHLMC PC GOLD COMB 30		03/06/2017	CITIGROUP GBL MKT INC/SAL	XXX	3,033,789	2,978,752	3,475
3128MJ-Z4-5	FHLMC PC GOLD COMB 30		08/10/2017	CITIGROUP GBL MKT INC/SAL	XXX	4,077,949	3,867,645	5,157
3128MJ-ZS-2	FHLMC PC GOLD COMB 30		12/01/2017	WACHOVIA SECURITIES LLC	XXX	1,049,844	1,000,000	1,333
312941-UZ-8	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	171,452	156,176	542
31335A-5C-8	FHLMC PC GOLD COMB 30		10/18/2017	BARCLAYS CAP INC	XXX	1,106,935	1,099,889	1,100
31335A-KS-6	FHLMC PC GOLD COMB 30		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,466,618	1,404,985	3,415
31335A-WQ-7	FHLMC PC GOLD COMB 30		10/18/2017	NOMURA SEC/FIXED INCOME	XXX	10,931,576	10,825,313	10,825
31335B-CZ-7	FHLMC PC GOLD COMB 30		10/03/2017	JP MORGAN SECS INC-FI	XXX	1,798,050	1,786,882	1,638
3132G6-A4-7	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	333,740	308,918	965
3132GR-L6-6	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,020,341	982,167	2,387
3132GS-5M-7	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	590,805	552,518	1,535
3132J6-6Y-5	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	66,043	65,213	136
3132J8-TV-2	FHLMC PC GOLD PC 30YR		06/26/2017	VARIOUS	XXX	606,762	608,296	797
3132QM-YR-6	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	84,395	83,295	174
3132QS-WK-0	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,174,534	1,135,202	2,759
3132QU-WF-6	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,017,250	1,005,391	2,095
3132WJ-FD-8	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,082,967	1,074,323	2,238
3132WJ-US-8	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,174,705	1,161,367	2,420
3132WJ-UV-1	FHLMC PC GOLD PC 30YR		05/04/2017	NOMURA SEC/FIXED INCOME	XXX	1,002,346	977,712	951
3132WJ-ZS-3	FHLMC PC GOLD PC 30YR		01/11/2017	JP MORGAN SECS INC-FI	XXX	2,983,444	2,995,497	4,244
3132WK-B4-9	FHLMC PC GOLD PC 30YR		07/05/2017	NOMURA SEC/FIXED INCOME	XXX	524,932	499,713	666
3128MM-VQ-3	FHLMC PC GOLD COMB 15		01/17/2017	RBC DAIN RAUSCHER	XXX	992,895	987,457	1,509
3128MJ-XY-1	FHLMC PC GOLD COMB 30		12/01/2017	WACHOVIA SECURITIES LLC	XXX	1,494,641	1,423,680	1,898
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		12/18/2017	VARIOUS	XXX	2,294,663	2,298,973	2,053
3128MJ-ZC-7	FHLMC PC GOLD COMB 30 3.500 204612		11/07/2017	VARIOUS	XXX	3,327,205	3,236,618	3,607
3132HN-C5-6	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	286,654	275,226	669
3132HR-FV-7	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	202,553	199,698	416
3132WG-YX-9	FHLMC PC GOLD PC 30YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	98,141	97,358	203
3137BY-PS-3	FHLMC REIMC SERIES K-726		06/22/2017	GOLDMAN SACHS & CO	XXX	392,156	0	5,424
3138A2-OY-8	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,605,817	1,536,783	3,735
3138A2-VL-0	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	149,448	143,700	238
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	418,292	402,204	665
3138A6-ZA-1	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	150,754	144,956	240
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	120,865	114,832	319
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	128,588	122,351	340
3138WC-JZ-7	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	727,723	702,981	1,465
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	604,939	603,478	838
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	145,830	139,394	339
3138XS-ST-0	FNMA PASS-THRU INT 15 YEAR		09/01/2017	BANK OF NEW YORK (MCLEOD)	XXX	420,297	406,671	207
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	120,160	116,443	243
3140FL-MY-1	FNMA PASS-THRU INT 15 YEAR		04/10/2017	NOMURA SEC/FIXED INCOME	XXX	1,283,340	1,249,943	1,875
31416W-OS-4	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	108,453	104,282	172
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	154,546	147,465	410
31418A-EG-9	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	786,978	756,709	1,251
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	251,605	240,644	585
31418C-FM-1	FNMA PASS-THRU INT 15 YEAR		09/01/2017	NOMURA SEC/FIXED INCOME	XXX	477,737	463,050	656
31418C-G7-3	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	713,395	705,513	1,225

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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
31418C-PK-4	FNMA PASS-THRU INT 15 YEAR		10/12/2017	RBC DAIN RAUSCHER	XXX	771,361	750,203	1,000
31418C-QG-2	FNMA PASS-THRU INT 15 YEAR		10/17/2017	RBC DAIN RAUSCHER	XXX	997,217	991,793	1,033
31418C-RH-9	FNMA PASS-THRU INT 15 YEAR		10/12/2017	RBC DAIN RAUSCHER	XXX	5,037,500	5,000,000	5,556
31418X-LV-8	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO.	XXX	835,560	803,423	1,328
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	199,945	191,350	465
31419J-TQ-1	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO.	XXX	782,196	752,111	1,243
31412N-ZG-4	FNMA PASS-THRU INT 20 YR		06/26/2017	INTERCOMPANY TRANSFER	XXX	2,330	2,161	7
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,000,139	900,900	3,441
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	43,221	38,692	148
3138A6-YC-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	72,909	65,522	226
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,679,058	1,584,135	5,118
3138EG-2G-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	41,658	37,304	142
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	69,420	59,990	271
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	256,578	236,768	740
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	3,248	2,909	11
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	645,149	621,129	1,510
3138EK-6T-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	76,796	73,703	179
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	236,414	227,407	553
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	379,974	333,710	1,390
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	532,966	492,241	1,536
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,123,453	1,022,846	3,552
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	565,607	515,458	1,790
3138EP-WP-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	1,223,516	1,228,906	1,608
3138EQ-FH-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,578,727	1,459,357	4,560
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	311,869	301,437	733
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	4,884,153	4,519,026	8,331
3138FR-DK-3	FNMA PASS-THRU LNG 30 YFAR		10/10/2017	BANK OF NEW YORK (BONY) /GOLDMAN	XXX	404,774	376,891	518
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	892,429	882,604	1,839
3138M6-AB-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	407,607	391,195	951
3138MC-V2-7	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	611,459	588,162	1,430
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	689,709	680,434	1,418
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		09/19/2017	WACHOVIA SECURITIES LLC	XXX	164,608	167,873	128
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	452,309	446,777	931
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	143,778	142,064	296
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	2,229,907	2,203,313	4,590
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	105,660	104,400	218
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	461,539	420,208	1,459
3138WC-F2-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	1,103,280	1,073,197	1,476
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	953,779	903,589	2,510
3138WC-LM-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	3,696,656	3,596,687	4,929
3138WD-BG-5	FNMA PASS-THRU LNG 30 YEAR		01/11/2017	WACHOVIA SECURITIES LLC	XXX	3,267,641	3,100,045	5,856
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	289,790	279,842	680
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,658,313	1,599,700	3,888
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR		09/11/2017	BANC OF AMERICA SEC LLC	XXX	1,036,696	999,865	1,167
3138WF-B6-2	FNMA PASS-THRU LNG 30 YEAR		02/07/2017	WACHOVIA SECURITIES LLC	XXX	1,025,040	1,001,184	1,168
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	240,238	231,564	564
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR		06/05/2017	JEFFERIES & COMPANY	XXX	1,029,696	995,928	1,162
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	696,520	690,131	1,438
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	327,532	316,815	770
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	304,924	294,946	717
3138WG-V5-0	FNMA PASS-THRU LNG 30 YEAR		10/17/2017	NOMURA SEC/FIXED INCOME	XXX	9,205,682	8,876,957	10,356
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	2,056,045	1,999,801	2,333
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	514,063	500,000	583
3138WH-GL-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	587,131	556,070	1,545
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR		10/18/2017	NOMURA SEC/FIXED INCOME	XXX	8,027,275	7,963,182	7,963
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	615,503	595,318	1,447
3138WJ-K4-9	FNMA PASS-THRU LNG 30 YEAR		01/11/2017	RBC DAIN RAUSCHER	XXX	990,843	995,158	1,410
3138WJ-TE-8	FNMA PASS-THRU LNG 30 YEAR		08/22/2017	JP MORGAN SECS INC-FI	XXX	3,393,096	3,350,691	6,701
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2017	RBC DAIN RAUSCHER	XXX	472,265	472,986	394
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	1,049,376	1,000,001	1,333
3138WQ-AX-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	649,238	640,408	1,334
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	350,999	338,135	822

ANNUAL STATEMENT FOR THE YEAR 2017 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
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	564,406	557,675	1,162
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR		12/06/2017	PIERPOINT SECURITIES LLC	XXX	1,098,415	1,062,554	1,240
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	79,558	78,707	164
3138X3-M4-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	13,349	13,610	24
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	93,870	89,942	219
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	179,912	177,766	370
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	156,985	145,493	455
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	969,445	955,818	1,991
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,015,586	1,001,310	2,086
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	932,945	882,806	2,452
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	163,364	154,584	429
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,532,114	1,479,523	3,596
3138YH-CH-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	1,279,867	1,245,255	1,710
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	65,269	64,670	135
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	3,984	3,588	14
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	43,311	39,442	137
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	41,979	38,252	133
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	145,266	128,062	491
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	18,854	16,951	65
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	432,899	418,734	1,018
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	3,932,046	3,803,385	9,244
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	103,427	100,042	243
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	184,849	183,153	382
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,725,515	1,709,688	3,562
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	578,395	573,089	1,194
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	834,463	785,319	2,181
3140FI-C6-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	213,835	206,838	503
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	434,179	418,391	1,017
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,984,851	1,871,537	5,199
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	359,651	347,883	846
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	985,213	976,782	2,035
3140F5-DA-8	FNMA PASS-THRU LNG 30 YEAR		04/25/2017	CREDIT SUISSE FIRST BOS	XXX	508,664	495,653	482
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	4,898,770	4,856,846	10,118
3140FN-VM-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	168,068	168,410	168
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BNP PARIBAS SEC CORP	XXX	3,084,611	3,000,002	3,500
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	MORGAN STANLEY & CO INC	XXX	262,323	249,975	333
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	CREDIT SUISSE FIRST BOS	XXX	7,658,678	7,449,170	8,691
3140GX-BY-6	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	430,663	431,540	432
3140H1-ED-8	FNMA PASS-THRU LNG 30 YEAR		10/12/2017	JP MORGAN SECS INC-FI	XXX	6,195,391	5,957,107	6,950
3140J5-ES-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	VARIOUS	XXX	3,386,455	3,261,551	4,717
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	MORGAN STANLEY & CO INC	XXX	524,619	499,925	667
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	14,718	13,258	51
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,877	1,690	6
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	60,466	54,146	207
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	32,482	29,091	111
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	8,511	7,626	29
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	2,827	2,546	10
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	3,094	2,771	11
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	16,150	14,407	55
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	101,340	91,285	349
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	122,789	110,016	420
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	255,030	232,355	807
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	17,713	15,864	61
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	9,970	8,941	34
31417E-TX-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	206,685	203,654	424
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	274,735	263,594	641
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	16,504	16,257	34
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	232,242	228,766	477
31417G-OP-4	FNMA PASS-THRU LNG 30 YEAR		07/06/2017	REVERSAL	XXX	572,081	569,239	241
31417V-OF-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	18,165	16,496	57
31418A-30-9	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	81,567	80,619	168
31418A-X6-0	FNMA PASS-THRU LNG 30 YEAR		06/05/2017	BNP PARIBAS SEC CORP	XXX	1,170,560	1,127,911	1,316

ANNUAL STATEMENT FOR THE YEAR 2017 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
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	242,106	234,220	569
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	356,088	344,437	837
31418B-ZG-4	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	133,727	132,500	276
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		07/31/2017	WACHOVIA SECURITIES LLC	XXX	488,196	504,799	456
31418C-FD-1	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	4,938,539	4,896,275	10,201
31418C-R7-1	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	BANC OF AMERICA SEC LLC	XXX	399,188	400,000	400
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	CREDIT SUISSE FIRST BOS	XXX	566,321	550,829	643
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	61,940	55,296	211
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	XXX	20,176	18,354	64
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		06/26/2017	INTERCOMPANY TRANSFER	XXX	666,783	650,014	1,245
3140FX-C7-5	FNMA PASS-THRU REPERF MOD 40		10/25/2017	MORGAN STANLEY & CO INC	XXX	1,416,518	1,385,348	3,502
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	100,165	96,312	159
31417Y-R2-5	FNMA PASS-THRU SHRT 10 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	53,745	51,678	85
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	509,132	489,550	809
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	152,858	146,979	243
31416X-LL-2	FNMA PASS-THRU INT 15 YEAR		12/01/2017	GOLDMAN SACHS & CO	XXX	112,553	108,224	179
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR		12/01/2017	MORGAN STANLEY & CO INC	XXX	262,349	250,000	333
45204E-FC-7	ILLINOIS FIN AUTH REV		03/30/2017	CITIGROUP GLOBAL	XXX	1,036,190	1,000,000	6,806
544712-2H-4	LOS ANGELES CNTY CALIF MET TRA		06/26/2017	INTERCOMPANY TRANSFER	XXX	382,974	300,000	1,195
626207-YF-5	MUNICIPAL ELEC AUTH GA		06/26/2017	INTERCOMPANY TRANSFER	XXX	454,374	360,000	5,641
650116-AR-7	NEW YORK TRANSN DEV CORP SPL REV		08/15/2017	VARIOUS	XXX	1,083,863	1,000,000	5,255
650116-BT-2	NEW YORK TRANSN DEV CORP SPL REV		05/23/2017	CITIGROUP GLOBAL	XXX	1,083,920	1,000,000	15,972
677632-PA-3	OHIO ST UNIV GEN RCPTS		06/26/2017	INTERCOMPANY TRANSFER	XXX	525,920	500,000	1,667
735240-M9-1	PORT PORTLAND ORE ARPT REV		01/12/2017	GOLDMAN SACHS & CO	XXX	560,675	500,000	0
744434-CW-9	PUBLIC PWR GENERATION AGY NEB		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,242,260	1,000,000	35,204
75157T-AB-5	RAMPART RANGE MET DIST NO 1 CO		10/18/2017	D.A. DAVIDSON & CO	XXX	1,134,890	1,000,000	0
838530-RG-0	SOUTH JERSEY PORT CORP N J REV		11/17/2017	CITIGROUP GLOBAL	XXX	127,510	120,000	0
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		12/18/2017	VARIOUS	XXX	2,092,422	2,000,000	2,222
01F032-61-7	TBA FNMA SINGLE FAMILY		12/18/2017	JP MORGAN SECS INC-FI	XXX	513,418	500,000	486
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		12/29/2017	NOMURA SEC/FIXED INCOME	XXX	998,320	1,000,000	1,000
91514A-EV-3	UNIVERSITY TEX UNIV REV		01/11/2017	GOLDMAN SACHS & CO	XXX	401,028	310,000	5,856
915217-WX-7	UNIVERSITY VA UNIV REV		09/21/2017	BARCLAYS CAP INC	XXX	100,000	100,000	0
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					227,971,719	220,536,261	534,716
Bonds - Industrial and Miscellaneous (Unaffiliated)								
258258-AA-0	DORTC NIMROD AIR FIN ALPH LTD 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	352,613	338,433	1,253
002824-BD-1	ABBOTT LABS		06/26/2017	INTERCOMPANY TRANSFER	XXX	329,671	325,000	681
00287Y-AP-4	ABBVIE INC		06/22/2017	JP MORGAN SECS INC-FI	XXX	1,275,241	1,240,000	5,621
00287Y-AR-0	ABBVIE INC		10/03/2017	JP MORGAN SECS INC-FI	XXX	193,502	180,000	3,173
00287Y-AW-9	ABBVIE INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	114,972	110,000	571
00287Y-AX-7	ABBVIE INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	704,089	700,000	2,328
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		12/13/2017	BANC OF AMERICA SEC LLC	XXX	407,012	400,000	7,419
00489L-AA-1	ACRISURE LLC / ACRISURE FIN 144A		11/03/2017	JP MORGAN SECS INC-FI	XXX	300,000	300,000	0
006278-AT-2	ADAMS MILL CLO LTD 144A		06/23/2017	NOMURA SEC/FIXED INCOME	XXX	1,500,000	1,500,000	0
00774C-AB-3	AECOM SR GLBL		02/15/2017	BANC OF AMERICA SEC LLC	XXX	625,000	625,000	0
00130H-BU-8	AES CORP		01/09/2017	BANC OF AMERICA SEC LLC	XXX	333,937	325,000	5,809
00130H-BY-0	AES CORP		08/14/2017	JP MORGAN SECS INC-FI	XXX	445,000	445,000	0
00617Y-AJ-7	AETNA INC NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	153,889	140,000	718
00138C-AC-2	AIG GLOBAL FUNDING		06/26/2017	INTERCOMPANY TRANSFER	XXX	231,541	230,000	190
00912X-AN-4	AIR LEASE CORP		10/12/2017	GOLDMAN SACHS & CO	XXX	1,277,088	1,200,000	4,392
001546-AU-4	AK STL CORP		03/16/2017	BANC OF AMERICA SEC LLC	XXX	375,000	375,000	0
001546-AV-2	AK STL CORP		08/02/2017	WACHOVIA SECURITIES LLC	XXX	460,000	460,000	0
018490-AN-2	ALLERGAN INC		06/26/2017	JP MORGAN SECS INC-FI	XXX	2,016,008	1,950,000	19,013
01879N-AA-3	ALLIANCE RES OP PART LP 144A		04/07/2017	JP MORGAN SECS INC-FI	XXX	500,000	500,000	0
020002-BC-4	ALLSTATE CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	26,824	25,000	32
02005N-BA-7	ALLY FINL INC		02/22/2017	BARCLAYS CAP INC	XXX	864,875	850,000	16,053
02005N-BC-3	ALLY FINL INC		09/07/2017	BANC OF AMERICA SEC LLC	XXX	918,750	875,000	12,590
02005N-BF-6	ALLY FINL INC		02/22/2017	BARCLAYS CAP INC	XXX	862,556	820,000	12,704
02005N-AJ-9	ALLY FINL INC GTD SR, NT 7.5%		08/30/2017	VARIOUS	XXX	688,338	610,000	20,126
00163E-BG-6	ALM VI LTD 2012-6A B1RR CLO 144A		07/07/2017	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	0
00162L-CJ-4	ALM XVI LTD/ALM XVI LLC 144A		06/20/2017	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	0
LX1608-96-2	AMAYA HOLDINGS B.V. INITIAL TERM B		03/02/2017	PER CLIENTS REQUEST	XXX	1,974,937	1,974,937	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
023135-BD-7	AMAZON COM INC 144A		08/15/2017	JP MORGAN SECS INC-FI	XXX	299,253	300,000	.0
023135-BG-0	AMAZON COM INC 144A		08/16/2017	CITIGROUP GBL MKT INC/SAL	XXX	276,040	275,000	.0
023135-BK-1	AMAZON COM INC 144A		08/15/2017	JP MORGAN SECS INC-FI	XXX	500,869	505,000	.0
00165C-AB-0	AMC ENTMT HLDGS INC		10/20/2017	VARIOUS	XXX	375,038	390,000	8,635
00165A-AH-1	AMC ENTMT INC		10/23/2017	VARIOUS	XXX	299,988	310,000	5,526
00164V-AE-3	AMC NETWORKS INC		07/19/2017	CITIGROUP GBL MKT INC/SAL	XXX	850,000	850,000	.0
00164V-AC-7	AMC NETWORKS INC SR NT 4.75%22		09/13/2017	JEFFERIES & COMPANY	XXX	149,169	145,000	1,722
02406P-AP-5	AMERICAN AXLE & MFG INC 144A		03/09/2017	JP MORGAN SECS INC-FI	XXX	370,000	370,000	.0
02406P-AS-9	AMERICAN AXLE & MFG INC 144A		03/09/2017	JP MORGAN SECS INC-FI	XXX	370,000	370,000	.0
026874-CY-1	AMERICAN INTL GROUP INC		08/01/2017	VARIOUS	XXX	1,545,701	1,450,000	23,724
026874-DG-9	AMERICAN INTL GROUP INC		02/07/2017	WACHOVIA SECURITIES LLC	XXX	1,085,057	1,055,000	15,377
03027X-AB-6	AMERICAN TOWER CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	257,405	250,000	3,549
03027X-AD-2	AMERICAN TOWER CORP NEW		10/17/2017	JEFFERIES & COMPANY	XXX	1,554,728	1,400,000	12,444
03027X-AJ-9	AMERICAN TOWER CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	79,795	75,000	1,201
03040W-AR-6	AMERICAN WTR CAP CORP		08/07/2017	JP MORGAN SECS INC-FI	XXX	383,818	385,000	.0
030981-AK-0	AMERIGAS PARTNERS L P		07/20/2017	MORGAN STANLEY & CO INC	XXX	170,850	170,000	1,688
030981-AL-8	AMERIGAS PARTNERS L P		02/06/2017	JP MORGAN SECS INC-FI	XXX	795,000	795,000	.0
031162-BP-4	AMGEN INC		10/26/2017	VARIOUS	XXX	332,832	285,000	5,355
031162-BZ-2	AMGEN INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	15,780	15,000	101
031162-CD-0	AMGEN INC		10/12/2017	WACHOVIA SECURITIES LLC	XXX	91,788	85,000	1,304
031162-CF-5	AMGEN INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	754,390	700,000	997
03232P-AD-0	AMSURG CORP		11/09/2017	MORGAN STANLEY & CO INC	XXX	18,478	19,000	350
032511-BN-6	ANADARKO PETE CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	137,876	124,000	1,931
032654-AK-1	ANALOG DEVICES INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	88,804	75,000	121
032654-AN-5	ANALOG DEVICES INC		10/17/2017	RAYMOND JAMES & ASSOCIATES, INC/FI	XXX	509,960	500,000	6,514
032654-AP-0	ANALOG DEVICES INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	46,995	45,000	118
03350W-AC-3	ANFAVOR 106 IP & TESORO 106 F		12/21/2017	BARCLAYS CAP INC	XXX	1,126,787	1,120,000	3,702
034863-AB-6	ANGLO AMERICAN CAPITAL PLC 144A		06/14/2017	CREDIT SUISSE FIRST BOS	XXX	451,000	400,000	7,161
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	672,364	585,000	11,546
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	389,711	375,000	5,513
03524B-AE-6	ANHEUSER-BUSCH INBEV S.A		10/17/2017	PIERPOINT SECURITIES LLC	XXX	2,351,414	2,230,000	17,338
036752-AB-9	ANTHEM INC		11/14/2017	UBS WARBURG LLC	XXX	933,121	935,000	.0
036752-AD-5	ANTHEM INC		12/19/2017	JP MORGAN SECS INC-FI	XXX	278,878	265,000	966
037411-BC-8	APACHE CORP		10/12/2017	MORGAN STANLEY & CO INC	XXX	285,348	300,000	3,223
037833-AS-9	APPLE INC		06/26/2017	VARIOUS	XXX	890,529	850,000	12,288
037833-BX-7	APPLE INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	125,712	110,000	1,748
037833-CH-1	APPLE INC		06/26/2017	VARIOUS	XXX	132,436	130,000	636
037833-CJ-7	APPLE INC		05/18/2017	JP MORGAN CHASE	XXX	1,665,739	1,625,000	15,726
037833-DD-9	APPLE INC		09/05/2017	GOLDMAN SACHS & CO	XXX	427,545	430,000	.0
037833-DG-2	APPLE INC		11/09/2017	CITIGROUP GBL MKT INC/SAL	XXX	461,037	470,000	.0
037833-DJ-6	APPLE INC		11/06/2017	JP MORGAN SECS INC-FI	XXX	4,201,468	4,205,000	.0
038222-AH-8	APPLIED MATLS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	280,078	275,000	1,704
038222-AM-7	APPLIED MATLS INC		06/26/2017	VARIOUS	XXX	377,171	370,000	883
038796-AA-4	ARBOR REALTY REAL ESTATE CLO 144A		03/28/2017	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	.0
03939C-AA-1	ARCH CAPITAL FINANCE LLC		12/19/2017	BARCLAYS CAP INC	XXX	166,368	160,000	107
04021L-AA-8	ARGOS MERGER SUB INC 144A		01/13/2017	JEFFERIES & COMPANY	XXX	782,750	775,000	18,891
042735-BF-6	ARROW ELECTRS INC		06/26/2017	VARIOUS	XXX	404,371	405,000	136
042735-BG-4	ARROW ELECTRS INC		09/05/2017	BANC OF AMERICA SEC LLC	XXX	566,506	570,000	.0
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		03/01/2017	STATE STREET BK & TR CO	XXX	312,000	300,000	3,600
04624V-AA-7	ASSUREDPARTNERS INC 144A		07/28/2017	MORGAN STANLEY & CO INC	XXX	625,000	625,000	.0
LX1677-92-6	ASURION TL B4		07/31/2017	PER CLIENTS REQUEST	XXX	219,724	219,724	.0
00209T-AB-1	AT&T BROADBAND CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	505,283	375,000	4,038
00206R-CO-3	AT&T INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	89,682	90,000	487
00206R-DR-0	AT&T INC		06/26/2017	VARIOUS	XXX	833,900	825,000	2,683
00206R-DS-8	AT&T INC		06/26/2017	VARIOUS	XXX	300,133	290,000	2,581
00206R-EL-2	AT&T INC		10/03/2017	JP MORGAN SECS INC-FI	XXX	1,706,358	1,700,000	9,312
00206R-EN-8	AT&T INC		07/27/2017	JP MORGAN SECS INC-FI	XXX	144,742	145,000	.0
00206R-EP-3	AT&T INC		07/27/2017	JP MORGAN SECS INC-FI	XXX	1,077,613	1,080,000	.0
00206R-EQ-1	AT&T INC		07/27/2017	JP MORGAN SECS INC-FI	XXX	438,970	440,000	.0
04650N-AB-0	AT&T INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	5,385	5,000	.85
00206R-ER-9	AT&T INC 144A		11/30/2017	GOLDMAN SACHS & CO	XXX	986,428	985,000	337
00206R-ES-7	AT&T INC 144A		12/05/2017	GOLDMAN SACHS & CO	XXX	246,007	245,000	176

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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
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,921,470	1,875,000	33,122
049560-AM-7	ATMOS ENERGY CORP		06/09/2017	WACHOVIA SECURITIES LLC	XXX	466,736	450,000	3,042
00697#-AB-2	AUSGRID FINANCE PTY LTD		09/06/2017	ALLIANCE CAPITAL	XXX	3,000,000	3,000,000	0
052769-AE-6	AUTODESK INC		10/17/2017	VARIOUS	XXX	1,031,603	1,035,000	4,165
05348E-BC-2	AVALONBAY CMINTYS INC MTN BE		11/08/2017	MORGAN STANLEY & CO INC	XXX	1,429,246	1,435,000	0
05367A-AJ-2	AVIATION CAP GROUP CORP 144A		11/16/2017	RBC DAIN RAUSCHER	XXX	2,083,340	2,080,000	19,624
05508R-AE-6	B & G FOODS INC NEW		11/08/2017	BARCLAYS CAP INC	XXX	368,650	365,000	2,608
05523U-AL-4	BAE SYS HLDGS INC 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	38,693	35,000	365
05723K-AB-6	BAKER HUGHES A GE CO LLC 144A		12/06/2017	MORGAN STANLEY & CO INC	XXX	280,000	280,000	0
05723K-AC-4	BAKER HUGHES A GE CO LLC 144A		12/06/2017	MORGAN STANLEY & CO INC	XXX	580,000	580,000	0
059165-EG-1	BALTIMORE GAS & ELEC CO		12/19/2017	JP MORGAN SECS INC-FI	XXX	1,209,830	1,280,000	10,752
05525Y-AA-8	BAMLL COMMERCIAL MORTGAGE SEC 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	650,011	650,000	439
06540R-AF-1	BANK 2017-BNK9 20541117 FLT		12/06/2017	BANC OF AMERICA SEC LLC	XXX	625,416	0	4,273
06051G-EU-9	BANK AMER CORP		03/17/2017	BARCLAYS CAP INC	XXX	230,113	230,000	1,497
06051G-FL-8	BANK AMER CORP		10/20/2017	PERSHING LLC	XXX	1,626,710	1,550,000	366
06051G-FU-8	BANK AMER CORP		10/17/2017	VARIOUS	XXX	2,247,586	2,115,000	12,484
06051G-GB-9	BANK AMER CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	79,674	80,000	225
06051G-GG-8	BANK AMER CORP		01/17/2017	BANC OF AMERICA SEC LLC	XXX	360,000	360,000	0
06051G-GM-5	BANK AMER CORP		06/26/2017	VARIOUS	XXX	253,124	250,000	402
06051G-GP-8	BANK AMER CORP		07/18/2017	BANC OF AMERICA SEC LLC	XXX	1,445,000	1,445,000	0
06051G-GR-4	BANK AMER CORP		07/18/2017	BANC OF AMERICA SEC LLC	XXX	110,000	110,000	0
06051G-GV-5	BANK AMER CORP 144A		12/20/2017	RECEIVED IN EXCHANGE	XXX	560,571	561,496	0
067690-AA-8	BARNABAS HEALTH SYSTEM		06/26/2017	INTERCOMPANY TRANSFER	XXX	451,125	450,000	8,750
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	177,260	145,000	1,274
07177M-AB-9	BAXALTA INC		09/22/2017	BARCLAYS CAP INC	XXX	1,580,732	1,505,000	15,552
07177M-AN-3	BAXALTA INC		10/17/2017	VARIOUS	XXX	228,972	195,000	2,722
075887-BG-3	BECTION DICKINSON & CO		06/26/2017	INTERCOMPANY TRANSFER	XXX	316,769	300,000	429
075887-BV-0	BECTION DICKINSON & CO		06/26/2017	VARIOUS	XXX	2,597,650	2,595,000	934
08179H-AC-4	BENEFIT STREET PARTN CLO XII 144A		09/19/2017	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
08180N-AS-3	BENEFIT STREET PARTNERS CLO 144A		08/18/2017	WACHOVIA SECURITIES LLC	XXX	1,000,000	1,000,000	0
085790-BA-0	BERRY PLASTICS CORP		12/07/2017	CREDIT SUISSE FIRST BOS	XXX	263,750	250,000	2,333
08949L-AA-8	BIG RIV STL LLC/ BRS FIN CORP 144A		08/15/2017	GOLDMAN SACHS & CO	XXX	595,000	595,000	0
09062X-AC-7	BIOGEN INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	122,589	120,000	976
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A		06/26/2017	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
09256B-AG-2	BLACKSTONE HLDGS FIN L L C 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	160,739	145,000	222
093645-AH-2	BLOCK COMMUNICATIONS INC 144A		02/09/2017	BANC OF AMERICA SEC LLC	XXX	625,000	625,000	0
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A		03/02/2017	WACHOVIA SECURITIES LLC	XXX	894,688	875,000	16,674
10524P-AB-6	BRAND ENERGY & INFRASTRUCTURE 144A		06/16/2017	BARCLAYS CAP INC	XXX	815,000	815,000	0
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE SERV		06/16/2017	PER CLIENTS REQUEST	XXX	2,083,950	2,105,000	0
10922N-AA-1	BRIGHTHOUSE FINL INC 144A		06/26/2017	VARIOUS	XXX	419,704	420,000	37
109641-AH-3	BRINKER INTL INC 144A		09/19/2017	BARCLAYS CAP INC	XXX	144,275	145,000	3,424
109696-AA-2	BRINKS CO 144A		10/05/2017	BANC OF AMERICA SEC LLC	XXX	655,000	655,000	0
01629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		06/15/2017	JP MORGAN CHASE	XXX	1,000,000	1,000,000	0
11134L-AG-4	BROADCOM CORP 144A		10/17/2017	VARIOUS	XXX	3,618,495	3,600,000	12,769
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO		07/10/2017	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
12117#-AA-9	BUREAU VERITAS HOLDINGS, INC		09/01/2017	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
12189L-AS-0	BURLINGTON NORTHN SANTA FE CP		05/15/2017	PIERPOINT SECURITIES	XXX	169,460	150,000	960
12429T-AD-6	BWAY HOLDING COMPANY 144A		03/22/2017	BANC OF AMERICA SEC LLC	XXX	1,350,000	1,350,000	0
12429T-AE-4	BWAY HOLDING COMPANY 144A		08/10/2017	VARIOUS	XXX	2,069,200	2,065,000	11,165
05604F-AL-9	BWAY MTG TR 2013-1515 144A		12/05/2017	MORGAN STANLEY & CO INC	XXX	991,641	1,000,000	574
056083-AL-2	BXP TRUST 2017-GM 1A4		06/21/2017	MORGAN STANLEY & CO INC	XXX	1,453,531	1,500,000	4,138
05607C-AL-3	BXP TRUST 2017-GM 2017-CC 144A		08/15/2017	MORGAN STANLEY & CO INC	XXX	1,847,973	1,910,000	4,478
12686C-BA-6	CABLEVISION SYS CORP		07/13/2017	VARIOUS	XXX	1,865,094	1,675,000	33,994
128195-AP-9	CALATLANTIC GROUP INC		06/06/2017	CITIGROUP GBL MKT INC/SAL	XXX	275,000	275,000	0
LX1695-69-6	CALIFORNIA RESOURCES TL		11/14/2017	PER CLIENTS REQUEST	XXX	343,000	350,000	0
131347-CK-0	CALPINE CORP 144A		12/04/2017	MORGAN STANLEY & CO INC	XXX	265,000	265,000	541
14040H-BP-9	CAPITAL ONE FINL CORP		05/09/2017	BANK OF NEW YORK	XXX	524,171	525,000	0
14040H-BT-1	CAPITAL ONE FINL CORP		10/26/2017	MORGAN STANLEY & CO INC	XXX	1,969,253	1,975,000	0
14042R-FH-9	CAPITAL ONE NATL ASSN VA		06/26/2017	VARIOUS	XXX	2,496,402	2,490,000	9,294
14149Y-BM-9	CARDINAL HEALTH INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	152,235	145,000	246
124847-AC-8	CBS RADIO INC 144A		01/10/2017	VARIOUS	XXX	686,875	650,000	10,986
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN CASTL		06/26/2017	INTERCOMPANY TRANSFER	XXX	689,000	650,000	4,934

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		10/10/2017	BANC OF AMERICA SEC LLC	XXX	1,528,975	1,540,000	7,044
1248EP-BT-9	CCO HLDGS LLC 144A		03/09/2017	VARIOUS	XXX	1,397,250	1,405,000	5,847
12515G-AH-0	CD 2017-CD3 MTG TR COML MTG PASS T		01/27/2017	CITIGROUP GBL MKT INC/SAL	XXX	2,057,792	2,000,000	3,296
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST COMME		02/14/2017	VARIOUS	XXX	1,005,938	0	4,936
14987K-AA-1	CD&R WTRKKS MERGER SUB 144A		07/19/2017	BANC OF AMERICA SEC LLC	XXX	520,000	520,000	0
12508E-AB-7	CDK GLOBAL INC		06/21/2017	BANC OF AMERICA SEC LLC	XXX	206,500	200,000	1,499
151020-AM-6	CELGENE CORP		04/21/2017	RBC DAIN RAUSCHER	XXX	450,171	445,000	9,204
151020-AW-4	CELGENE CORP		10/31/2017	CREDIT SUISSE FIRST BOS	XXX	59,840	60,000	0
151020-AX-2	CELGENE CORP		10/31/2017	BARCLAYS CAP INC	XXX	1,848,964	1,850,000	0
15135B-AF-8	CENTENE CORP DEL		07/26/2017	BANC OF AMERICA SEC LLC	XXX	1,093,312	1,050,000	27,234
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A		11/15/2017	JP MORGAN SECS INC-FI	XXX	290,000	290,000	0
15189W-AH-3	CENTERPOINT ENERGY RES CORP SR NT		06/26/2017	INTERCOMPANY TRANSFER	XXX	18,597	15,000	392
156700-AW-6	CENTURYLINK INC		08/29/2017	BARCLAYS CAP INC	XXX	31,200	30,000	703
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		02/03/2017	GOLDMAN SACHS & CO	XXX	825,000	825,000	0
161175-BK-9	CHARTER COMMUNICATIONS		09/11/2017	CITIGROUP GBL MKT INC/SAL	XXX	428,955	430,000	0
161175-BL-7	CHARTER COMMUNICATIONS		10/17/2017	VARIOUS	XXX	705,814	685,000	16,623
161175-BA-1	CHARTER COMMUNICATIONS OPER		10/12/2017	VARIOUS	XXX	1,813,333	1,525,000	28,864
161175-BB-9	CHARTER COMMUNICATIONS OPER		02/21/2017	BANC OF AMERICA SEC LLC	XXX	534,499	510,000	1,891
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS		02/13/2017	MORGAN STANLEY & CO INC	XXX	424,000	400,000	4,439
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS		08/17/2017	GOLDMAN SACHS & CO	XXX	339,750	300,000	3,033
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS		05/15/2017	RBC CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000	0
164110-AA-9	CHENIERE ENERGY PARTNERS LP 144A		09/12/2017	JP MORGAN SECS INC-FI	XXX	1,020,000	1,020,000	0
165167-CT-2	CHESAPEAKE ENERGY CORP 144A		12/13/2017	MORGAN STANLEY & CO INC	XXX	152,380	152,000	5,067
165167-CV-7	CHESAPEAKE ENERGY CORP 144A		10/17/2017	MORGAN STANLEY & CO INC	XXX	367,650	380,000	11,231
165183-AX-2	CHESAPEAKE FDG II LLC 2017 144A		08/01/2017	RBC DAIN RAUSCHER	XXX	999,995	1,000,000	0
165183-AP-9	CHESAPEAKE FUNDING II LLC 144A		05/23/2017	MERRILL LYNCH	XXX	1,249,783	1,250,000	0
165183-RF-3	CHESAPEAKE FUNDING II LLC 144A		10/24/2017	JP MORGAN SECS INC-FI	XXX	949,787	950,000	0
168137-AL-1	CHICAGO SKYSCRAPER TRUST 144A		03/16/2017	GOLDMAN SACHS & CO	XXX	740,000	740,000	0
12543D-AY-6	CHS / CMNTY HEALTH SYS INC		05/09/2017	VARIOUS	XXX	1,634,625	1,625,000	5,443
171484-AE-8	CHURCHILL DOWNS INC 144A		12/12/2017	JP MORGAN SECS INC-FI	XXX	485,000	485,000	0
12549F-BC-2	CIFC FDG 2013-IV LTD CLO		02/15/2017	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
12549A-AO-3	CIFC FUNDING 2013-I LTD CLO 144A		07/21/2017	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
125490-AU-9	CIFC FUNDING 2014-III LTD CLO 144A		07/06/2017	JP MORGAN SECS INC-FI	XXX	1,300,000	1,300,000	0
125490-AY-1	CIFC FUNDING 2014-III LTD CLO 144A		07/06/2017	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
125509-BU-2	CIGNA CORPORATION		06/26/2017	INTERCOMPANY TRANSFER	XXX	87,973	87,000	558
17275R-BL-5	CISCO SYS INC		06/28/2017	VARIOUS	XXX	1,116,211	1,150,000	7,797
125581-GN-2	CIT GROUP INC		03/28/2017	BARCLAYS CAP INC	XXX	540,600	510,000	10,356
125581-GO-5	CIT GROUP INC		03/21/2017	BARCLAYS CAP INC	XXX	1,028,125	1,000,000	5,417
125581-GR-3	CIT GROUP INC		02/23/2017	JP MORGAN SECS INC-FI	XXX	530,625	500,000	1,875
17322Y-AJ-9	CITGRP COML MTG TR 2014-6C25		03/13/2017	CREDIT SUISSE FIRST BOS	XXX	168,424	0	1,192
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE CLO		09/20/2017	CITIGROUP GBL MKT INC/SAL	XXX	423,913	0	4,318
172967-FT-3	CITIGROUP INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	2,153,740	2,000,000	40,500
172967-KB-6	CITIGROUP INC		06/26/2017	VARIOUS	XXX	2,476,657	2,455,000	20,006
172967-KJ-9	CITIGROUP INC		09/25/2017	BANC OF AMERICA SEC LLC	XXX	755,518	710,000	1,633
172967-KR-1	CITIGROUP INC		02/07/2017	CITIGROUP GBL MKT INC/SAL	XXX	114,703	115,000	1,290
172967-KU-4	CITIGROUP INC		10/17/2017	BARCLAYS CAP INC	XXX	863,210	835,000	7,937
172967-KV-2	CITIGROUP INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	272,551	275,000	2,585
172967-LG-4	CITIGROUP INC		04/19/2017	PIERPOINT SECURITIES LLC	XXX	373,924	375,000	0
172967-LJ-8	CITIGROUP INC		04/18/2017	CITIGROUP GBL MKT INC/SAL	XXX	110,000	110,000	0
174010-AG-6	CITIZENS BANK N A		02/27/2017	MORGAN STANLEY & CO INC	XXX	444,577	445,000	0
174010-AJ-0	CITIZENS BANK N A		06/26/2017	VARIOUS	XXX	909,143	910,000	458
184510-AH-1	CLEAR CHANNEL WW HLDGS INC		06/15/2017	DEUTSCHE BANK SECS	XXX	1,003,750	1,000,000	20,122
184510-AM-0	CLEAR CHANNEL WW HLDGS INC		03/23/2017	VARIOUS	XXX	1,107,200	1,070,000	24,868
125896-BS-8	CMS ENERGY CORP		07/13/2017	CITIGROUP GBL MKT INC/SAL	XXX	531,437	525,000	7,798
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		04/05/2017	BANC OF AMERICA SEC LLC	XXX	425,000	425,000	0
20030N-BM-2	COMCAST CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	134,110	125,000	1,910
12625C-AN-3	COMM MTG TR 2013-WNP 144A		02/21/2017	GOLDMAN SACHS & CO	XXX	1,008,320	1,000,000	2,490
12595E-AH-8	COMM MTG TR 2017-COR2		09/21/2017	DEUTSCHE BANK SECS	XXX	1,923,473	1,910,000	6,537
20341W-AE-5	COMM S&L / CSL CAPITAL SR GLB 144A		04/24/2017	CITIGROUP GBL MKT INC/SAL	XXX	361,656	350,000	0
202795-JJ-0	COMMONWEALTH EDISON CO		10/31/2017	JEFFERIES & COMPANY	XXX	803,200	800,000	11,112
20338H-AB-9	COMMONSCOPE TECHNOLOGIES LLC 144A		11/01/2017	BANC OF AMERICA SEC LLC	XXX	83,406	85,000	567
20605P-AJ-0	CONCHO RES INC		09/13/2017	BANC OF AMERICA SEC LLC	XXX	44,887	45,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02762#-AD-4	CONNECTEAST FINANCE PTY LTD.		09/27/2017	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	0
20854L-AA-6	CONSOL MNG CORP 144A		10/30/2017	JP MORGAN SECS INC-FI	XXX	400,000	400,000	0
210518-D#-0	CONSUMERS ENERGY COMPANY		09/28/2017	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	0
210518-E#-9	CONSUMERS ENERGY COMPANY		11/15/2017	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	0
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2		06/26/2017	INTERCOMPANY TRANSFER	XXX	288,488	260,344	2,412
210795-QB-9	CONTINENTAL AIRLN PT TR 2012-2		06/26/2017	INTERCOMPANY TRANSFER	XXX	258,734	246,695	1,562
212015-AO-4	CONTINENTAL RESOURCES INC.		10/10/2017	VARIOUS	XXX	344,288	390,000	5,982
212015-AR-2	CONTINENTAL RESOURCES INC 144A		12/04/2017	BANC OF AMERICA SEC LLC	XXX	370,000	370,000	0
212015-AH-4	CONTINENTAL RESOURCES INC SR NT		08/17/2017	VARIOUS	XXX	1,105,765	1,110,000	23,912
21870L-AC-0	CORE INDL TR 2015-CALW 144A		02/21/2017	DEUTSCHE BANK SECS	XXX	357,813	0	5,177
21870P-AC-1	CORE INDL TR 2015-TEXW 144A		02/21/2017	DEUTSCHE BANK SECS	XXX	550,293	0	7,938
21871N-AA-9	CORECIVIC INC.		10/11/2017	BANC OF AMERICA SEC LLC	XXX	365,000	365,000	0
219350-BF-1	CORNING INC.		11/06/2017	DEUTSCHE BANK SECS	XXX	679,742	680,000	0
221644-AA-5	COTT HOLDINGS INC 144A		03/08/2017	DEUTSCHE BANK SECS	XXX	1,225,000	1,225,000	0
22282E-AE-2	COVANTA HLDG CORP		11/02/2017	BARCLAYS CAP INC	XXX	207,100	200,000	1,240
22282E-AF-9	COVANTA HLDG CORP		07/24/2017	VARIOUS	XXX	1,174,800	1,160,000	32,045
22282E-AG-7	COVANTA HLDG CORP		03/02/2017	JP MORGAN SECS INC-FI	XXX	255,000	255,000	0
224044-CG-0	COX COMMUNICATIONS INC 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	39,729	40,000	376
224044-CC-9	COX COMMUNICATIONS INC NEW 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	68,737	75,000	1,650
224044-CH-8	COX COMMUNICATIONS INC NEW 144A		07/24/2017	RBC DAIN RAUSCHER	XXX	359,503	360,000	0
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		07/24/2017	RBC DAIN RAUSCHER	XXX	696,654	700,000	0
224044-CK-1	COX COMMUNICATIONS INC NEW 144A		10/17/2017	VARIOUS	XXX	281,105	280,000	1,840
226373-AP-3	CRESTWOOD MIDSTREAM		03/07/2017	JP MORGAN SECS INC-FI	XXX	825,000	825,000	0
12636Y-AA-0	CRH AMERICA FINANCE INC 144A		05/02/2017	JP MORGAN CHASE	XXX	198,542	200,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	236,589	220,000	3,562
22822V-AF-8	CROWN CASTLE INTL CORP NEW		10/26/2017	VARIOUS	XXX	698,653	675,000	15,019
22822V-BD-1	CROWN CASTLE INTL CORP SR NT		06/26/2017	INTERCOMPANY TRANSFER	XXX	837,291	750,000	17,609
01297#-AL-2	CSL LTD.		10/04/2017	ALLIANCE CAPITAL	XXX	3,000,000	3,000,000	0
126408-HD-8	CSX CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	72,385	70,000	358
126650-BS-8	CVS CAREMARK CORPORATION 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	155,123	123,078	411
126650-BV-1	CVS CAREMARK CORPORATION 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	255,113	222,322	570
126650-BY-5	CVS CAREMARK CORPORATION 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	497,102	429,292	1,131
126650-CF-5	CVS HEALTH CORP		10/18/2017	VARIOUS	XXX	1,340,529	1,305,000	8,124
126650-CK-4	CVS HEALTH CORP		07/11/2017	CANTOR CRO	XXX	727,538	700,000	11,842
126650-CN-8	CVS HEALTH CORP		10/16/2017	BNP PARIBAS SEC CORP	XXX	735,168	640,000	8,018
02151W-AA-0	CWALT INC 2007-0A11		03/27/2017	GOLDMAN SACHS & CO	XXX	1,808,991	2,328,561	2,625
23283P-AN-4	CYRUSONE LP CYRUSONE FIN CORP		11/01/2017	JP MORGAN SECS INC-FI	XXX	163,331	155,000	1,111
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN 144A		03/03/2017	JP MORGAN SECS INC-FI	XXX	385,000	385,000	0
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN CORP 144A		11/01/2017	JP MORGAN SECS INC-FI	XXX	160,425	155,000	1,033
23371D-AA-2	DAE FDG LLC 144A		10/25/2017	VARIOUS	XXX	1,087,800	1,085,000	1,660
23371D-AB-0	DAE FDG LLC 144A		08/16/2017	VARIOUS	XXX	1,613,756	1,610,000	879
23918K-AP-3	DAVITA INC		06/21/2017	CITIGROUP GBL MKT INC/SAL	XXX	743,400	720,000	15,065
23305J-AJ-1	DEBBS MTG TR 2017-BRBRK 144A		10/12/2017	DEUTSCHE BANK SECS	XXX	1,955,727	1,990,000	4,838
242370-AD-6	DEAN FOODS CO NEW 144A		11/21/2017	VARIOUS	XXX	560,100	560,000	5,236
247126-AJ-4	DELPHI CORP		08/22/2017	CITIGROUP GBL MKT INC/SAL	XXX	758,645	716,000	13,206
247361-ZK-7	DELTA AIR LINES INC DEL		03/09/2017	MORGAN STANLEY & CO INC	XXX	284,222	285,000	0
247361-ZL-5	DELTA AIR LINES INC DEL		11/28/2017	DEUTSCHE BANK SECS	XXX	1,184,253	1,185,000	0
24823D-AJ-5	DENALI CAPITAL CLO XI LTD 144A		06/27/2017	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	1,000,000	1,000,000	0
247916-AF-6	DENBURY RES INC 144A		05/24/2017	MORGAN STANLEY & CO INC	XXX	365,750	350,000	1,313
25179M-AL-7	DEVON ENERGY CORP NEW		08/17/2017	JP MORGAN SECS INC-FI	XXX	163,565	155,000	892
25179M-AN-3	DEVON ENERGY CORP NEW		11/01/2017	SCOTIA CAPITAL (USA) INC	XXX	206,608	200,000	4,433
25179M-AP-8	DEVON ENERGY CORP NEW		07/05/2017	BARCLAYS CAP INC	XXX	3,195,673	3,205,000	15,914
25179M-AU-7	DEVON ENERGY CORP NEW		12/04/2017	BARCLAYS CAP INC	XXX	131,578	120,000	2,850
25272K-AD-5	DIAMOND 1 FIN CORP 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	529,182	500,000	675
25272K-AN-3	DIAMOND 1 FIN CORP 144A		10/17/2017	VARIOUS	XXX	279,307	220,000	5,407
25272K-AU-7	DIAMOND 1 FIN CORP 144A		10/24/2017	VARIOUS	XXX	445,481	425,000	8,223
25272K-AW-3	DIAMOND 1 FIN CORP 144A		12/07/2017	BANC OF AMERICA SEC LLC	XXX	222,938	205,000	7,141
25389J-AR-7	DIGITAL RLTY TR LP		08/02/2017	CITIGROUP GBL MKT INC/SAL	XXX	624,525	625,000	0
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC		06/26/2017	VARIOUS	XXX	219,877	220,000	544
25470D-AO-2	DISCOVERY COMMUNICATIONS LLC		09/08/2017	VARIOUS	XXX	1,119,810	1,120,000	0
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN SACHS & CO	XXX	34,965	35,000	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
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		12/06/2017	VARIOUS	XXX	904,027	890,000	8,175
25470X-AW-5	DISH DBS CORP		02/01/2017	JP MORGAN SECS INC-FI	XXX	76,781	75,000	991
25470X-AL-9	DISH DBS CORP SR NT		10/26/2017	BANC OF AMERICA SEC LLC	XXX	170,844	175,000	1,094
25470X-AE-5	DISH DBS CORP SR NT 6.75%		08/25/2017	BANC OF AMERICA SEC LLC	XXX	1,097,500	1,000,000	16,688
25746U-CE-7	DOMINION ENERGY INC		07/13/2017	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	1,299,675	1,250,000	14,490
25746U-CT-4	DOMINION ENERGY INC		06/26/2017	VARIOUS	XXX	405,895	405,000	936
257375-AG-0	DOMINION GAS HOLDINGS LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	200,753	200,000	153
74978D-AA-2	DONNELLEY RR & SONS CO MTN BE		08/01/2017	CITIGROUP GBL MKT INC/SAL	XXX	496,225	460,000	13,987
23338V-AG-1	DTE ELEC CO		07/31/2017	BANC OF AMERICA SEC LLC	XXX	399,784	400,000	0
263534-CL-1	DU PONT E I DE NEMOURS & CO		06/26/2017	VARIOUS	XXX	1,040,363	1,040,000	759
26817R-BA-5	DYNEGY INC NEW DEL 144A		08/07/2017	GOLDMAN SACHS & CO	XXX	401,999	405,000	0
268648-AO-5	E M C CORP MASS		11/17/2017	JP MORGAN SECS INC-FI	XXX	725,213	735,000	8,997
26959X-AA-1	EAGLE HOLDING CO. II LLC 144A		04/27/2017	JP MORGAN SECS INC-FI	XXX	550,000	550,000	0
278865-AZ-3	ECOLAB INC 144A		12/04/2017	RECEIVED IN EXCHANGE	XXX	79,728	82,218	0
28470R-AF-9	ELDORADO RESORTS INC		09/11/2017	JP MORGAN SECS INC-FI	XXX	263,750	250,000	6,833
29273R-AT-6	ENERGY TRANSFER PRTRNS L P		06/26/2017	INTERCOMPANY TRANSFER	XXX	195,966	205,000	4,252
29273R-BJ-7	ENERGY TRANSFER PRTRNS L P		06/26/2017	INTERCOMPANY TRANSFER	XXX	601,924	550,000	1,029
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		10/19/2017	BARCLAYS CAP INC	XXX	365,019	350,000	8,584
29355X-AD-9	ENPRO INDS INC SR NT 5.875%22		03/21/2017	BANC OF AMERICA SEC LLC	XXX	454,500	450,000	661
29362U-AB-0	ENTERGRIS INC 144A		11/02/2017	GOLDMAN SACHS & CO	XXX	445,000	445,000	0
29364W-AZ-1	ENTERGY LA LLC		05/18/2017	VARIOUS	XXX	947,792	945,000	0
29379V-AW-3	ENTERPRISE PRODS OPER LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	48,095	45,000	794
29379V-BA-0	ENTERPRISE PRODS OPER LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	645,610	600,000	8,164
29379V-BJ-1	ENTERPRISE PRODS OPER LLC		06/26/2017	VARIOUS	XXX	365,939	350,000	4,893
26875P-AO-4	EOG RES INC		10/19/2017	PERSHING LLC	XXX	310,283	275,000	3,818
29441W-AC-9	EQUATE PETROCHEMICAL BV		02/22/2017	JPMCB/HSBC BANK PLC IB MAIN FL	XXX	500,575	500,000	6,706
29444U-AR-7	FOUJINIX INC		03/08/2017	JP MORGAN SECS INC-FI	XXX	750,000	750,000	0
26884T-AN-2	ERAC USA FINANCE COMPANY 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	400,308	400,000	6,550
30162A-AC-2	EXELIS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	57,900	52,000	681
30161N-AU-5	EXELON CORP		10/17/2017	VARIOUS	XXX	1,532,033	1,535,000	15,173
30161M-AL-7	EXELON GENERATION CO LLC SR NT 4.2		06/26/2017	INTERCOMPANY TRANSFER	XXX	264,519	250,000	325
30212P-AN-5	EXPEDIA INC DEL 144A		09/18/2017	GOLDMAN SACHS & CO	XXX	1,182,002	1,185,000	0
30219G-AM-0	EXPRESS SCRIPTS HLDG CO		08/01/2017	VARIOUS	XXX	600,188	560,000	11,130
30219G-AN-8	EXPRESS SCRIPTS HLDG CO		05/05/2017	RBC DAIN RAUSCHER	XXX	407,679	430,000	2,802
30227L-AA-5	EXTRACTION OIL & GAS HLDGS 144A		07/13/2017	BARCLAYS CAP INC	XXX	663,025	650,000	16,982
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A		07/18/2017	BARCLAYS CAP INC	XXX	470,000	470,000	0
309601-AE-2	FARMERS INS EXCHANGE 144A		10/10/2017	CITIGROUP GBL MKT INC/SAL	XXX	700,000	700,000	0
31428X-BN-5	FEDEX CORP		06/26/2017	VARIOUS	XXX	453,658	455,000	1,247
31620M-AR-7	FIDELITY NATL INFORMATION SVCS		06/26/2017	INTERCOMPANY TRANSFER	XXX	167,972	150,000	1,479
31620M-AS-5	FIDELITY NATL INFORMATION SVCS		06/26/2017	INTERCOMPANY TRANSFER	XXX	218,622	220,000	1,801
319963-BN-3	FIRST DATA CORP		08/30/2017	VARIOUS	XXX	334,988	320,000	803
337932-AG-2	FIRSTENERGY CORP		09/01/2017	VARIOUS	XXX	904,891	900,000	5,415
337932-AJ-6	FIRSTENERGY CORP		12/19/2017	VARIOUS	XXX	362,005	345,000	4,244
337738-AP-3	FISERV INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	103,908	100,000	267
33936Y-AA-3	FLEX ACQUISITION CO 144A		03/22/2017	CREDIT SUISSE FIRST BOS	XXX	1,291,350	1,280,000	16,175
341099-CL-1	FLORIDA POWER CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	480,496	350,000	684
341081-FP-7	FLORIDA PWR & LT CO		11/13/2017	BANC OF AMERICA SEC LLC	XXX	694,463	700,000	0
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 TRUS		08/29/2017	ALLIANCE CAPITAL	XXX	500,000	500,000	0
345397-WF-6	FORD MOTOR CREDIT CO LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	210,268	200,000	2,267
345370-CS-7	FORD MTR CO DEL		12/04/2017	VARIOUS	XXX	601,084	560,000	13,357
35640Y-AA-5	FREEDOM MORTGAGE CORP 144A		11/02/2017	BARCLAYS CAP INC	XXX	370,000	370,000	0
35671D-BC-8	FREEMONT-MCMORAN INC		10/17/2017	CREDIT SUISSE FIRST BOS	XXX	336,806	355,000	1,827
35671D-BJ-3	FREEMONT-MCMORAN INC		09/14/2017	VARIOUS	XXX	503,213	525,000	8,962
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		02/22/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,820,000	2,000,000	55,917
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		08/03/2017	VARIOUS	XXX	258,964	273,000	9,327
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		06/27/2017	BANC OF AMERICA SEC LLC	XXX	519,400	560,000	17,967
302941-AM-1	FTI CONSULTING INC		07/07/2017	WACHOVIA SECURITIES LLC	XXX	726,250	700,000	6,650
36143W-AN-1	GAHR COML MTG TR 2015 144A		01/13/2017	PERSHING LLC	XXX	255,908	250,000	423
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A		09/21/2017	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
361448-AZ-6	GATX CORP		06/26/2017	VARIOUS	XXX	290,721	290,000	959
361448-BA-0	GATX CORP		10/31/2017	CITIGROUP GBL MKT INC/SAL	XXX	781,240	785,000	0
37045V-AP-5	GENERAL MTRS CO		08/02/2017	DEUTSCHE BANK SECS	XXX	444,720	445,000	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
37045V-AQ-3	GENERAL MTRS CO.		12/04/2017	MORGAN STANLEY & CO INC.	XXX	809,730	750,000	13,388
37045X-AR-7	GENERAL MTRS FINL CO INC.		06/26/2017	VARIOUS	XXX	2,490,244	2,445,000	21,776
37045X-AS-5	GENERAL MTRS FINL CO INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	456,587	450,000	8,050
37045X-BY-1	GENERAL MTRS FINL CO INC.		06/27/2017	BARCLAYS CAP INC.	XXX	1,133,071	1,135,000	0
37185L-AH-5	GENESIS ENERGY LP/ GENESIS FIN		07/26/2017	CREDIT SUISSE FIRST BOS	XXX	765,000	750,000	25,313
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS FIN		08/07/2017	WACHOVIA SECURITIES LLC	XXX	420,000	420,000	0
LX1662-21-7	GENESYS TELECOM TL		07/01/2017	PER CLIENTS REQUEST	XXX	945,250	945,250	0
375558-AX-1	GILEAD SCIENCES INC.		07/05/2017	VARIOUS	XXX	673,619	610,000	7,968
375558-BD-4	GILEAD SCIENCES INC.		06/28/2017	VARIOUS	XXX	155,389	141,000	2,169
36186C-BY-8	GMAC INC.		10/25/2017	BARCLAYS CAP INC.	XXX	214,345	163,000	6,375
38113Y-AE-9	GOLDEN NUGGET INC SR GLOBL 144A 24		09/12/2017	JEFFERIES & COMPANY	XXX	851,400	860,000	25,961
38148Y-AA-6	GOLDMAN SACHS GROUP		10/24/2017	GOLDMAN SACHS & CO.	XXX	875,000	875,000	0
381416-GS-7	GOLDMAN SACHS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	565,302	500,000	12,139
381416-RD-8	GOLDMAN SACHS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	516,991	500,000	7,753
381416-VM-3	GOLDMAN SACHS GROUP INC.		06/26/2017	VARIOUS	XXX	1,309,704	1,250,000	18,306
381416-VP-6	GOLDMAN SACHS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	257,966	255,000	1,967
381416-VR-2	GOLDMAN SACHS GROUP INC.		10/17/2017	WACHOVIA SECURITIES LLC	XXX	597,104	570,000	11,978
381416-WB-6	GOLDMAN SACHS GROUP INC.		02/13/2017	GOLDMAN SACHS & CO.	XXX	635,927	635,000	1,358
381456-AF-7	GOLDMAN SACHS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	680,060	675,000	1,852
38148L-AC-0	GOLDMAN SACHS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,624,973	1,600,000	23,800
38141E-A6-6	GOLDMAN SACHS GRP INC MTN BE		12/18/2017	BARCLAYS CAP INC.	XXX	162,423	150,000	125
382550-BG-5	GOODYEAR TIRE & RUBR CO.		03/02/2017	JP MORGAN SECS INC-FI	XXX	675,000	675,000	0
389375-AK-2	GRAY TELEVISION INC 144A		01/23/2017	BARCLAYS CAP INC.	XXX	245,625	250,000	4,698
391220-AA-7	GREAT RIVER HYDRO, LLC		04/18/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	3,000,000	3,000,000	0
391436-AA-8	GREAT WESTN PETE LLC 144A		08/16/2017	CREDIT SUISSE FIRST BOS	XXX	1,278,400	1,280,000	45,120
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A		11/09/2017	JP MORGAN SECS INC-FI	XXX	295,000	295,000	0
36249K-AC-4	GS MTG COMI 2010-C1		06/26/2017	INTERCOMPANY TRANSFER	XXX	532,752	500,000	1,594
36248E-AB-1	GS MTG COMI 2010-C2		06/26/2017	INTERCOMPANY TRANSFER	XXX	818,614	750,000	2,689
36251P-AF-1	GS MTG SECS TR 2016-GS3		01/24/2017	GOLDMAN SACHS & CO.	XXX	757,244	0	7,913
36252H-AF-8	GS MTG SECS TR 2017-GS5		03/13/2017	GOLDMAN SACHS & CO.	XXX	486,193	0	3,944
402635-AM-8	GULFPORT ENERGY CORP 144A		10/05/2017	JP MORGAN SECS INC-FI	XXX	320,000	320,000	0
404680-AA-7	HA ECON 101-A TRUST		09/29/2017	ALLIANCE CAPITAL	XXX	6,768,201	6,768,201	0
40538F-AO-6	HALCYON LN ADVISORS FDG 2014 144A		06/30/2017	MORGAN STANLEY & CO INC.	XXX	1,000,000	1,000,000	0
406216-BK-6	HALLIBURTON CO		06/26/2017	INTERCOMPANY TRANSFER	XXX	59,434	55,000	313
410345-AJ-1	HANESBRANDS INC 144A		11/22/2017	VARIOUS	XXX	2,167,919	2,185,000	20,827
410867-AF-2	HANOVER INS GROUP INC.		06/26/2017	INTERCOMPANY TRANSFER	XXX	789,911	750,000	6,656
41242*-BH-4	HARDWOOD FUNDING LLC		06/07/2017	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
412690-AF-6	HARLAND CLARKE HLDGS CORP 144A		10/31/2017	CREDIT SUISSE FIRST BOS	XXX	335,200	320,000	5,807
404119-BM-0	HCA INC.		08/30/2017	CITIGROUP GBL MKT INC/SAL	XXX	30,600	30,000	531
404119-BV-0	HCA INC.		09/05/2017	VARIOUS	XXX	1,820,688	1,810,000	3,266
404121-AC-9	HCA Inc.		04/25/2017	BANC OF AMERICA SEC LLC	XXX	1,161,925	1,057,000	13,876
421946-AK-0	HEALTHCARE RLTY TR		11/27/2017	WACHOVIA SECURITIES LLC	XXX	580,045	585,000	0
423074-AS-2	HEINZ H J CO 144A		10/03/2017	FERSHING LLC	XXX	1,927,440	1,800,000	12,188
428040-CT-4	HERTZ CORP 144A		06/14/2017	VARIOUS	XXX	1,443,265	1,440,000	1,093
42809H-AH-0	HESS CORP		12/04/2017	GOLDMAN SACHS & CO.	XXX	283,803	260,000	2,723
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO.		06/26/2017	VARIOUS	XXX	1,216,285	1,155,000	18,598
42982A-AY-7	HIGHBRIDGE LN MGMT 5-2015 LTD 144A		06/09/2017	MORGAN STANLEY & CO INC.	XXX	1,300,000	1,300,000	0
431475-AB-8	HILL ROM HLDGS INC 144A		02/09/2017	JP MORGAN SECS INC-FI	XXX	425,000	425,000	0
432891-AH-2	HILTON WORLDWIDE FINANCE LLC		10/06/2017	JP MORGAN SECS INC-FI	XXX	154,688	150,000	193
44107T-AU-0	HOST HOTELS & RESORTS LP		12/19/2017	CANTOR FITZGERALD/MBS	XXX	804,275	790,000	5,431
444859-BF-8	HUMANA INC.		03/13/2017	JP MORGAN SECS INC-FI	XXX	199,754	200,000	0
447010-AZ-5	HUNTSMAN INTL LLC		04/24/2017	JANNEY MONTGOMERY SCOTT	XXX	288,063	275,000	6,033
44974A-BC-0	IMT TRUST 2017-APTS 2017 144A		06/29/2017	GOLDMAN SACHS & CO.	XXX	877,860	900,000	1,536
45672W-AA-9	INFOR SOFTWARE PARENT LLC 144A		01/19/2017	BANC OF AMERICA SEC LLC	XXX	1,017,500	1,000,000	16,427
45672N-AG-6	INFOR US INC.		08/16/2017	BANC OF AMERICA SEC LLC	XXX	1,027,500	1,000,000	17,333
458140-AY-6	INTEL CORP		11/09/2017	GOLDMAN SACHS & CO.	XXX	1,081,325	1,030,000	235
46284V-AC-5	IRON MTN INC NEW 144A		09/06/2017	JP MORGAN SECS INC-FI	XXX	740,000	740,000	0
46284V-AE-1	IRON MTN INC NEW 144A		12/12/2017	BARCLAYS CAP INC.	XXX	480,000	480,000	0
465349-AA-6	ITALICS MERGER SUB INC 144A		08/23/2017	VARIOUS	XXX	672,038	660,000	2,776
465685-AN-5	ITC HLDGS CORP 144A		11/09/2017	BARCLAYS CAP INC.	XXX	969,340	970,000	0
46623E-KG-3	J P MORGAN CHASE & CO MTN BE		06/26/2017	VARIOUS	XXX	2,900,921	2,930,000	9,252
475795-AC-4	JELD-WEN INC 144A		12/07/2017	WACHOVIA SECURITIES LLC	XXX	170,000	170,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
475795-AD-2	JELD-WEN INC 144A		12/07/2017	WACHOVIA SECURITIES LLC	XXX	235,000	235,000	0
478160-CL-6	JOHNSON & JOHNSON		11/08/2017	JP MORGAN SECS INC-FI	XXX	677,980	680,000	0
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL		06/26/2017	VARIOUS	XXX	483,224	490,000	2,871
47987L-AA-9	JONAH EN LLC JONAH EN FIN COR 144A		11/06/2017	VARIOUS	XXX	351,559	350,000	2,053
46647P-AJ-5	JP MORGAN CHASE BANK NA		10/17/2017	JP MORGAN SECS INC-FI	XXX	939,470	935,000	2,750
46647P-AK-2	JP MORGAN CHASE BANK NA		09/18/2017	WACHOVIA SECURITIES LLC	XXX	233,158	230,000	1,443
46647P-AL-0	JP MORGAN CHASE BANK NA		11/03/2017	JP MORGAN SECS INC-FI	XXX	515,000	515,000	0
466356-AE-0	JP MORGAN CHASE CMBS 2010-C2		06/26/2017	INTERCOMPANY TRANSFER	XXX	789,308	750,000	2,120
46645F-AJ-9	JP MORGAN CHASE CMBS 2015-UES 144A		05/15/2017	VARIOUS	XXX	1,027,469	1,000,000	1,710
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE		03/20/2017	JP MORGAN SECS INC-FI	XXX	1,007,882	13,420,000	13,238
46625H-KA-7	JPMORGAN CHASE & CO		10/12/2017	VARIOUS	XXX	1,136,756	1,130,000	7,065
46625H-RW-2	JPMORGAN CHASE & CO		06/26/2017	INTERCOMPANY TRANSFER	XXX	760,664	750,000	3,128
46625H-RY-8	JPMORGAN CHASE & CO		10/12/2017	VARIOUS	XXX	1,325,174	1,285,000	8,458
483050-AC-7	KAISER FNDTN HOSP/HLTH MTN BE		04/25/2017	GOLDMAN SACHS & CO	XXX	214,215	215,000	0
485134-BQ-2	KANSAS CITY PWR & LT CO		06/26/2017	VARIOUS	XXX	261,052	260,000	71
48238T-AA-7	KAR AUCTION SVCS INC 144A		05/22/2017	JP MORGAN CHASE	XXX	1,025,000	1,025,000	0
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS 144A		06/12/2017	GOLDMAN SACHS & CO	XXX	425,000	425,000	0
494550-BL-9	KINDER MORGAN ENERGY PARTNERS		06/26/2017	INTERCOMPANY TRANSFER	XXX	567,963	550,000	6,940
494550-BS-4	KINDER MORGAN ENERGY PARTNERS		10/24/2017	VARIOUS	XXX	2,558,600	2,450,000	23,031
494550-BW-5	KINDER MORGAN ENERGY PARTNERS		06/26/2017	VARIOUS	XXX	616,408	600,000	12,870
49456B-AH-4	KINDER MORGAN INC DEL		06/26/2017	INTERCOMPANY TRANSFER	XXX	529,504	500,000	1,927
49456B-AM-3	KINDER MORGAN INC DEL		11/28/2017	SG COWEN SECURITIES CORP	XXX	1,607,327	1,610,000	15,496
482480-AE-0	KLA-TENCOR CORP		06/26/2017	VARIOUS	XXX	1,051,188	985,000	12,048
482539-AA-1	KLX INC 144A		05/03/2017	CITIGROUP GLOBAL	XXX	261,640	248,000	6,354
50077L-AJ-5	KRAFT HEINZ FOODS CO SR NT 3.5%22		07/13/2017	CANTOR FITZGERALD/MBS	XXX	258,585	250,000	73
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		06/26/2017	INTERCOMPANY TRANSFER	XXX	275,393	250,000	5,814
501044-DG-3	KROGER CO		06/26/2017	JP MORGAN SECS INC-FI	XXX	137,329	140,000	2,682
501066-AA-0	KRONOS ACQUISITION HLDGS 144A		05/23/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	323,375	325,000	8,206
502413-AY-3	L-3 COMMUNICATIONS CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	90,766	85,000	872
505742-AD-8	LADDER CAPITAL FIN HLDGS 144A		11/14/2017	JP MORGAN SECS INC-FI	XXX	154,106	150,000	2,548
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A		09/11/2017	JP MORGAN SECS INC-FI	XXX	575,000	575,000	0
50587K-AA-9	LAFARGEHOLCIM FIN US LLC 144A		06/26/2017	VARIOUS	XXX	782,667	800,000	2,353
50587K-AB-7	LAFARGEHOLCIM FIN US LLC 144A		10/17/2017	CREDIT SUISSE FIRST BOS	XXX	212,566	200,000	713
512807-AR-9	LAM RESEARCH CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	355,711	350,000	299
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,410,500	1,400,000	1,333
50189W-AA-5	LCCM 2017-FL1 CRE TR 144A		10/03/2017	WACHOVIA SECURITIES LLC	XXX	1,500,000	1,500,000	0
52603U-AA-3	LENDMARK FUNDING TRUST 2016 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,000,490	1,000,000	453
526057-BS-2	LENNAR CORP		04/25/2017	CITIGROUP GBL MKT INC/SAL	XXX	307,500	300,000	1,478
526057-BT-0	LENNAR CORP		11/13/2017	CITIGROUP GBL MKT INC/SAL	XXX	184,725	180,000	3,375
526057-BU-7	LENNAR CORP		08/29/2017	VARIOUS	XXX	1,270,550	1,225,000	10,856
526057-BZ-6	LENNAR CORP		04/19/2017	DEUTSCHE BANK SECS	XXX	575,000	575,000	0
526057-CB-8	LENNAR CORP 144A		11/14/2017	CITIGROUP GBL MKT INC/SAL	XXX	365,000	365,000	0
526057-CA-0	LENNAR CORP SR GLOB 144A		11/14/2017	CITIGROUP GBL MKT INC/SAL	XXX	205,000	205,000	0
53154*-AM-5	LIBERTY UTILITIES		03/24/2017	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	0
53219L-AM-1	LIFEPOINT HEALTH INC		11/10/2017	VARIOUS	XXX	663,049	650,000	15,898
534187-AY-5	LINCOLN NATL CORP IND		06/26/2017	INTERCOMPANY TRANSFER	XXX	54,911	50,000	1,137
536797-AC-7	LITHIA MTRS INC 144A		07/17/2017	JP MORGAN SECS INC-FI	XXX	285,000	285,000	0
539830-BN-8	LOCKHEED MARTIN CORP GLOB B NT4 09		09/01/2017	RECEIVED IN EXCHANGE	XXX	327,533	327,300	0
50218P-AA-5	LSC COMMUNICATIONS INC 144A		10/12/2017	VARIOUS	XXX	420,294	405,000	10,810
55305B-AO-4	M/I HOMES INC SR NT 5.625%25		07/31/2017	JP MORGAN SECS INC-FI	XXX	345,000	345,000	0
55616X-AL-1	MACYS RETAIL HLDGS INC		08/07/2017	PERSHING LLC	XXX	229,135	240,000	1,668
55282M-AJ-3	MAD MORTGAGE TRUST 2017 144A		07/28/2017	WELLS FARGO	XXX	651,449	645,000	1,030
65564M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX		02/17/2017	MERRILL LYNCH	XXX	210,408	200,000	2,771
559079-AK-4	MAGELLAN HEALTH INC		09/15/2017	JP MORGAN SECS INC-FI	XXX	748,568	750,000	0
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST SERIES		12/11/2017	ALLIANCE CAPITAL	XXX	1,339,693	1,339,693	0
565760-AN-8	MARATHON CLO V LTD 2013-5A 144A		11/15/2017	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
570535-AS-3	MARKEL CORP		10/30/2017	WACHOVIA SECURITIES LLC	XXX	273,303	275,000	0
57169*-BH-9	MARS INC		03/29/2017	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
571748-AY-8	MARSH & MCLENNAN COS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	251,569	250,000	1,795
571748-AZ-5	MARSH & MCLENNAN COS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	73,682	70,000	744
571748-BA-9	MARSH & MCLENNAN COS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	567,821	550,000	5,143
573284-AU-0	MARTIN MARIETTA MATLS INC		12/06/2017	JP MORGAN SECS INC-FI	XXX	299,043	300,000	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
576430-AE-5	MASTR REPERFORMING LN 144A		03/07/2017	PERSHING LLC	XXX	2,007,617	2,375,878	1,117
57665R-AG-1	MATCH GROUP INC 144A		11/17/2017	JP MORGAN SECS INC-FI	XXX	406,011	410,000	0
577081-BB-7	MATTEL INC 144A		12/15/2017	BANC OF AMERICA SEC LLC	XXX	365,000	365,000	0
577128-AA-9	MATTHEWS INTL CORP 144A		12/01/2017	JP MORGAN SECS INC-FI	XXX	380,000	380,000	0
58013M-FA-7	MCDONALDS CORP MED TERM NT BE		10/17/2017	VARIOUS	XXX	300,817	265,000	2,599
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA		09/07/2017	BANC OF AMERICA SEC LLC	XXX	82,200	80,000	1,784
58446V-AG-6	MEDIACOM BROADBAND LLC & MEDIA		07/19/2017	BANC OF AMERICA SEC LLC	XXX	403,769	385,000	7,704
58502B-AA-4	MEDNAX INC 144A		11/10/2017	VARIOUS	XXX	247,144	245,000	5,824
585055-BT-2	MEDTRONIC INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	101,869	92,000	1,129
585055-BU-9	MEDTRONIC INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	22,793	20,000	260
58933Y-AR-6	MERCK & CO INC		06/28/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,523,484	1,515,000	15,927
59156R-BN-7	METLIFE INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	61,669	60,000	776
552953-BY-6	MGM RESORTS INTERNATIONAL		08/16/2017	VARIOUS	XXX	171,275	155,000	4,069
552953-CA-7	MGM RESORTS INTERNATIONAL		11/22/2017	VARIOUS	XXX	845,500	760,000	22,657
552953-CB-5	MGM RESORTS INTERNATIONAL		08/30/2017	BARCLAYS CAP INC	XXX	31,725	30,000	678
594918-BL-7	MICROSOFT CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	45,330	40,000	262
594918-BU-7	MICROSOFT CORP		05/18/2017	US BANCORP INVESTMENTS INC	XXX	564,276	575,000	6,624
594918-CA-0	MICROSOFT CORP		06/26/2017	VARIOUS	XXX	2,038,127	2,000,000	6,611
594918-CB-8	MICROSOFT CORP		12/19/2017	VARIOUS	XXX	642,507	565,000	7,706
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		07/18/2017	MHS/BLACKROCK CORE BOND	XXX	284,544	265,000	8,401
605068-AB-1	MISSION HEALTH SYS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	804,344	800,000	2,458
60855R-AH-3	MOLINA HEALTHCARE INC 144A		05/23/2017	BANK OF NEW YORK	XXX	1,682,481	1,675,000	0
61166W-AP-6	MONSANTO CO NEW		06/26/2017	INTERCOMPANY TRANSFER	XXX	31,388	30,000	590
61691P-AL-4	MORGAN STAN CAP 2017 144A		12/01/2017	MORGAN STANLEY & CO INC	XXX	2,140,000	2,140,000	0
61691N-AK-1	MORGAN STAN CAP I TR 2017		12/12/2017	MORGAN STANLEY & CO INC	XXX	1,006,860	1,000,000	2,467
617446-7Y-9	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	XXX	115,322	110,000	1,436
61744Y-AI-2	MORGAN STANLEY		10/17/2017	VARIOUS	XXX	1,610,636	1,600,000	5,805
61746B-EA-0	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	XXX	325,373	325,000	1,467
61746B-EC-6	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	XXX	710,315	700,000	3,128
61746B-EG-7	MORGAN STANLEY		01/17/2017	MORGAN STANLEY & CO INC	XXX	273,136	275,000	0
61746B-EH-5	MORGAN STANLEY		10/12/2017	VARIOUS	XXX	1,572,726	1,565,000	5,501
61761J-VL-0	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,032,886	1,000,000	6,475
61761J-ZN-2	MORGAN STANLEY		10/12/2017	PERSHING LLC	XXX	474,816	465,000	8,827
61691L-AL-3	MORGAN STANLEY CAPITAL I 144A		11/30/2017	MORGAN STANLEY & CO INC	XXX	2,289,500	2,287,000	0
61691H-AL-2	MORGAN STANLEY CAPITAL I 2017-PRIME		01/26/2017	MORGAN STANLEY & CO INC	XXX	630,000	630,000	0
61691J-AC-8	MORGAN STANLEY CAPITAL I TRUS 144A		05/25/2017	MORGAN STANLEY & CO INC	XXX	599,987	750,000	391
55336V-AL-4	MPLX LP SR GLBL NT5 2%47		02/07/2017	CITIGROUP GBL MKT INC/SAL	XXX	29,791	30,000	0
55342U-AH-7	MPT OPERATING PARTNERSHIP L P		09/07/2017	JP MORGAN SECS INC-FI	XXX	1,460,000	1,460,000	0
61691G-AT-7	MS BOFA ML TRUST 2016-C32		03/17/2017	MORGAN STANLEY & CO INC	XXX	555,569	0	4,544
61690G-AL-5	MS BOFAML TRUST 2014-C14		02/03/2017	PERSHING LLC	XXX	261,387	250,000	235
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		07/31/2017	PER CLIENTS REQUEST	XXX	2,370	2,370	0
626717-AJ-1	MURPHY OIL CORP		08/07/2017	JP MORGAN SECS INC-FI	XXX	701,750	700,000	0
63636#-AC-0	NATIONAL HOCKEY LEAGUE		08/10/2017	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
63860U-AK-6	NATIONSTAR MTG LLC		01/27/2017	BARCLAYS CAP INC	XXX	1,167,900	1,145,000	6,202
63938C-AA-6	NAVIENT CORPORATION		02/15/2017	STIFEL NICOLAUS & CO INC	XXX	225,000	225,000	3,594
63938C-AF-5	NAVIENT CORPORATION		03/02/2017	JP MORGAN SECS INC-FI	XXX	349,853	350,000	0
63938C-AH-1	NAVIENT CORPORATION		05/23/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	849,915	850,000	0
63934E-AT-5	NAVISTAR INTL CORP NEW 144A		11/02/2017	JP MORGAN SECS INC-FI	XXX	695,000	695,000	0
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		11/02/2017	PER CLIENTS REQUEST	XXX	292,105	293,572	0
LX1678-68-4	NBTY (NATURE'S BOUNTY) 2L TL		08/15/2017	PER CLIENTS REQUEST	XXX	623,700	630,000	0
62886E-AR-9	NCR CORP NEW		05/15/2017	MERRILL LYNCH	XXX	524,375	500,000	12,484
62886E-AS-7	NCR ESCROW CORP		04/05/2017	JP MORGAN CHASE BANK	XXX	633,000	600,000	12,219
64110L-AP-1	NETFLIX INC 144A		10/23/2017	MORGAN STANLEY & CO INC	XXX	685,000	685,000	0
64129K-BC-0	NEUBERGER BERMAN CLO XV 2013 144A		09/20/2017	BANC OF AMERICA SEC LLC	XXX	2,500,000	2,500,000	0
651229-AU-0	NEWELL BRANDS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	61,623	60,000	446
651229-AY-2	NEWELL BRANDS INC		10/17/2017	VARIOUS	XXX	861,954	725,000	1,765
651229-AW-6	NEWELL RUBBERMAID INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	43,028	40,000	397
LX1702-14-6	NEXEO SOLUTIONS LLC TERM B LOAN		03/17/2017	PER CLIENTS REQUEST	XXX	497,500	497,500	0
653420-AB-8	NEXTERA ENERGY OPER PARTNER 144A		09/18/2017	BARCLAYS CAP FIXED INC	XXX	445,000	445,000	0
653420-AC-6	NEXTERA ENERGY OPER PARTNER 144A		09/18/2017	BANC OF AMERICA SEC LLC	XXX	450,000	450,000	0
62913T-AJ-1	NGL ENERGY PARTNERS LP		12/06/2017	BARCLAYS CAP INC	XXX	1,004,250	975,000	7,516
62912X-AE-4	NGPL PIPECO LLC 144A		07/25/2017	RBC DAIN RAUSCHER	XXX	155,000	155,000	0

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ANNUAL STATEMENT FOR THE YEAR 2017 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
62912X-AF-1	NGPL PIPECO LLC 144A		07/25/2017	RBC DAIN RAUSCHER	XXX	590,000	590,000	.0
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		04/11/2017	JP MORGAN SECS INC-FI	XXX	1,059,581	1,035,000	288
654730-BD-4	NISOURCE FIN CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	73,938	60,000	1,365
654730-BF-9	NISOURCE FIN CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	146,500	140,000	578
654730-BH-5	NISOURCE FIN CORP		11/08/2017	RBC DAIN RAUSCHER	XXX	579,269	580,000	.0
655044-AJ-4	NOBLE ENERGY INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	25,580	25,000	144
655844-BW-7	NORFOLK SOUTHERN CORP 144A		11/16/2017	RECEIVED IN EXCHANGE	XXX	543,118	543,255	.0
665859-AS-3	NORTHERN TR CORP		06/26/2017	VARIOUS	XXX	180,407	180,000	180
629377-CD-2	NRG ENERGY INC 144A		11/30/2017	CITIGROUP GBL MKT INC/SAL	XXX	390,000	390,000	.0
065100-AF-9	NSW ELECTRICITY NETWORKS FINANCE		10/16/2017	ALLIANCE CAPITAL	XXX	3,000,000	3,000,000	.0
67059T-AD-7	MUSTAR LOGISTICS L P		07/20/2017	BARCLAYS CAP INC	XXX	337,512	310,000	10,114
67106J-AS-9	OAK HILL CREDIT PARTNERS LTD 144A		03/08/2017	MORGAN STANLEY & CO INC	XXX	1,250,000	1,250,000	.0
674215-AG-3	OASIS PETE INC NEW		10/30/2017	BARCLAYS CAP INC	XXX	211,150	206,000	1,810
67092D-AL-3	OCP CLO 2015-10 LTD 2015-10A 144A		11/27/2017	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	3,315
67105V-AY-0	OHA CR PARTNERS IX LTD 144A		03/29/2017	MORGAN STANLEY & CO INC	XXX	3,000,000	3,000,000	.0
67706X-AJ-2	OHA CREDIT PARTNERS XIV CLO 144A		10/18/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	.0
68162M-AL-6	OLYMPIC TOWER MORTGAGE TRUST 144A		05/12/2017	DEUTSCHE BANK	XXX	1,108,013	1,110,000	2,891
68389X-AV-7	ORACLE CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	104,366	150,000	3,010
68389X-BF-1	ORACLE CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	36,558	35,000	164
68389X-BJ-3	ORACLE CORP		06/26/2017	VARIOUS	XXX	382,491	380,000	6,378
68389X-BN-4	ORACLE CORP		11/07/2017	WACHOVIA SECURITIES LLC	XXX	1,922,863	1,925,000	.0
68389X-BP-9	ORACLE CORP		11/07/2017	WACHOVIA SECURITIES LLC	XXX	806,954	810,000	.0
68389X-BS-3	ORACLE CORP		11/07/2017	BANC OF AMERICA SEC LLC	XXX	1,497,630	1,500,000	.0
68557N-AA-1	ORBITAL ATK INC SR NT 5.25%21		06/08/2017	CITIGROUP GBL MKT INC/SAL	XXX	129,375	125,000	1,313
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A		03/22/2017	VARIOUS	XXX	1,394,281	1,325,000	23,753
694308-HV-2	PACIFIC GAS & ELEC CO 144A		11/22/2017	BARCLAYS CAP INC	XXX	732,824	735,000	.0
694475-AA-2	PACIFIC LIFE INS CO - INS PROD		06/26/2017	INTERCOMPANY TRANSFER	XXX	893,152	550,000	1,555
70213H-AD-0	PARTNERS HEALTHCARE SYS INC		12/14/2017	JP MORGAN SECS INC-FI	XXX	302,000	302,000	.0
69327R-AH-4	PDC ENERGY INC 144A		11/14/2017	BANC OF AMERICA SEC LLC	XXX	375,000	375,000	.0
70457L-AB-0	PEABODY SECS FIN CORP 144A		02/08/2017	GOLDMAN SACHS & CO	XXX	400,000	400,000	.0
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC		12/08/2017	VARIOUS	XXX	1,653,304	1,598,000	36,997
709599-AX-2	PENSKE TRUCK LEASING CO 144A		06/26/2017	VARIOUS	XXX	413,539	410,000	1,008
709599-AY-0	PENSKE TRUCK LEASING CO 144A		09/12/2017	WACHOVIA SECURITIES LLC	XXX	593,643	595,000	.0
709599-AR-5	PENSKE TRUCK LEASING CO L P 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	382,887	375,000	5,306
716768-AC-0	PETSMART INC 144A		05/26/2017	VARIOUS	XXX	1,181,013	1,180,000	.66
72348Y-AA-3	PINNACLE ENTMT INC NEW SR NT		03/02/2017	STATE STREET BK & TR CO	XXX	613,500	600,000	11,813
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P		06/26/2017	INTERCOMPANY TRANSFER	XXX	600,950	650,000	933
72650R-BH-4	PLAINS ALL AMERN PIPELINE L P		06/26/2017	INTERCOMPANY TRANSFER	XXX	32,902	35,000	624
727660-AA-3	PLATFORM SPECIALTY PRODS 144A		04/18/2017	BANC OF AMERICA SEC LLC	XXX	77,250	75,000	1,074
727660-AD-7	PLATFORM SPECIALTY PRODS 144A		11/09/2017	CREDIT SUISSE FIRST BOS	XXX	198,424	200,000	.0
729416-AX-5	PLY GEM INDS INC		08/09/2017	BANC OF AMERICA SEC LLC	XXX	618,763	590,000	1,385
69353R-EW-4	PNC BK N A PITTSBURGH PA		06/26/2017	INTERCOMPANY TRANSFER	XXX	299,665	300,000	1,021
731076-AA-1	POLARIS INTERMEDIATE 144A		11/16/2017	GOLDMAN SACHS & CO	XXX	940,500	950,000	.0
73179P-AK-2	POLYONE CORP		03/24/2017	RBC DAIN RAUSCHER	XXX	250,625	250,000	510
737446-AM-6	POST HLDGS INC 144A		11/09/2017	VARIOUS	XXX	321,753	320,000	3,680
69352P-AJ-2	PPL CAP FDG INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	56,879	50,000	701
69351U-AU-7	PPL ELEC UTILS CORP		05/08/2017	CITIGROUP GBL MKT INC/SAL	XXX	534,546	540,000	.0
693522-AG-9	PO CORP 144A		07/07/2017	VARIOUS	XXX	392,206	365,000	3,802
693522-AH-7	PO CORP 144A		11/29/2017	CITIGROUP GBL MKT INC/SAL	XXX	345,000	345,000	.0
74112B-AJ-4	PRESTIGE BRANDS IN 144A		12/04/2017	JEFFERIES & COMPANY	XXX	516,994	505,000	12,893
741530-AG-7	PRIDE INTL INC DEL		06/01/2017	BARCLAYS CAP INC	XXX	809,878	735,000	29,676
741530-AJ-1	PRIDE INTL INC DEL		10/12/2017	GOLDMAN SACHS & CO	XXX	397,900	460,000	6,138
74251V-AN-2	PRINCIPAL FINL GROUP INC		01/11/2017	CITIGROUP GBL MKT INC/SAL	XXX	100,945	100,000	800
74340X-AW-1	PROLOGIS		06/26/2017	INTERCOMPANY TRANSFER	XXX	271,921	250,000	3,866
744320-AX-0	PRUDENTIAL FINL INC		12/20/2017	RECEIVED IN EXCHANGE	XXX	54,722	55,423	.0
744560-BT-2	PUBLIC SVC ELEC GAS CO MTN BE		12/19/2017	NETSOUTH SECURITIES (USA), INC	XXX	424,658	420,000	630
74733V-AC-4	QEP RES INC		07/27/2017	MORGAN STANLEY & CO INC	XXX	65,493	67,000	879
74733V-AD-2	QEP RES INC		11/06/2017	WACHOVIA SECURITIES LLC	XXX	250,000	250,000	.0
747525-AE-3	QUALCOMM INC		11/08/2017	JP MORGAN SECS INC-FI	XXX	1,863,534	1,860,000	26,350
747525-AT-0	QUALCOMM INC		05/19/2017	BANK OF NEW YORK	XXX	967,206	970,000	.0
74759B-AD-5	QUALITYTECH LP / QTS FIN 144A		10/25/2017	MORGAN STANLEY & CO INC	XXX	340,000	340,000	.0
74837H-C*-5	QUESTAR GAS COMPANY		11/15/2017	ALLIANCE CAPITAL	XXX	3,000,000	3,000,000	.0

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ANNUAL STATEMENT FOR THE YEAR 2017 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
74840L-AB-8	QUICKEN LNS INC 144A		12/05/2017	CREDIT SUISSE FIRST BOS	XXX	807,070	815,000	.0
75026J-AA-8	RADIATE HOLDCO LLC 144A		01/20/2017	VARIOUS	XXX	1,141,425	1,140,000	.0
75508E-AA-6	RAYONIER A.M. PRODS INC 144A		06/05/2017	STATE STREET BK & TR CO	XXX	931,000	950,000	1,016
75606D-AC-5	REALOGY GRP LLC/REALOGY CO 144A		05/16/2017	CREDIT SUISSE	XXX	279,376	265,000	6,493
758766-AF-6	REGAL ENTMT GROUP		09/14/2017	GOLDMAN SACHS & CO	XXX	154,613	155,000	1,164
760759-AS-9	REPUBLIC SVCS INC		11/13/2017	JP MORGAN SECS INC-FI	XXX	404,320	405,000	.0
761735-AP-4	REYNOLDS GROUP ISSUER LLC		07/14/2017	VARIOUS	XXX	1,407,544	1,370,000	11,153
767754-CH-5	RITE AID CORP 144A		04/20/2017	VARIOUS	XXX	472,909	467,000	3,874
77341D-AJ-6	ROCKFORD TOWER CLO 2017 144A		11/14/2017	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	.0
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		09/06/2017	GOLDMAN SACHS & CO	XXX	93,500	85,000	2,321
77340R-AP-2	ROCKIES EXPRESS PIPELINE LLC 144A		07/13/2017	VARIOUS	XXX	576,469	550,000	7,379
77714P-AB-5	ROSE ROCK MIDSTREAM LP/ ROSE R		01/10/2017	BANC OF AMERICA SEC LLC	XXX	272,938	275,000	7,648
779382-AR-1	ROMAN COS INC		10/11/2017	GOLDMAN SACHS & CO	XXX	88,500	100,000	1,161
781090-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A		09/15/2017	BNP PARIBAS SEC CORP	XXX	1,000,000	1,000,000	.0
781090-AG-3	RR 2 LTD 2017-2A FLOATING CLO 144A		09/15/2017	BNP PARIBAS SEC CORP	XXX	1,250,000	1,250,000	.0
785592-AD-8	SABINE PASS LIQUEFACTION LLC		09/01/2017	MORGAN STANLEY & CO INC	XXX	1,440,140	1,300,000	28,844
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/26/2017	INTERCOMPANY TRANSFER	XXX	552,587	500,000	8,984
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C		07/05/2017	WACHOVIA SECURITIES LLC	XXX	536,888	515,000	12,510
79546V-AL-0	SALLY HLDGS LLC		03/02/2017	BARCLAYS CAP INC	XXX	1,339,475	1,310,000	19,556
797440-BV-5	SAN DIEGO GAS & ELEC CO		06/05/2017	GOLDMAN SACHS & CO	XXX	89,599	90,000	.0
80282K-AQ-9	SANTANDER HLDGS USA 144A		12/11/2017	JP MORGAN SECS INC-FI	XXX	528,564	530,000	.0
80282K-AK-2	SANTANDER HLDGS USA INC 144A		07/10/2017	BARCLAYS CAP INC	XXX	242,213	240,000	2,615
81663A-AC-9	SEMGROUP CORP 144A		03/08/2017	CREDIT SUISSE FIRST BOS	XXX	677,453	688,000	.0
817565-CD-4	SERVICE CORP INTL		12/05/2017	JP MORGAN SECS INC-FI	XXX	350,000	350,000	.0
78412F-AS-3	SESI L L C 144A		08/03/2017	JP MORGAN SECS INC-FI	XXX	390,000	390,000	.0
82088K-AC-2	SHEA HOMES LP 144A		01/05/2017	BANC OF AMERICA SEC LLC	XXX	1,061,562	1,075,000	17,368
824348-AX-4	SHERWIN WILLIAMS CO		08/15/2017	CITIGROUP GRI MKT INC/SAL	XXX	619,146	600,000	6,900
829259-AM-2	SINCLAIR TELEVISION GROUP		12/13/2017	BANC OF AMERICA SEC LLC	XXX	459,563	450,000	4,972
82967N-BA-5	SIRIUS XM RADIO INC 144A		08/02/2017	JP MORGAN SECS INC-FI	XXX	525,200	520,000	2,961
78442F-EL-8	SLM CORP		01/04/2017	MORGAN STANLEY & CO INC	XXX	1,278,000	1,200,000	39,633
78442F-EQ-7	SLM CORP		10/17/2017	BANC OF AMERICA SEC LLC	XXX	1,249,669	1,245,000	15,978
78454L-AL-4	SM ENERGY CO		12/06/2017	JP MORGAN SECS INC-FI	XXX	245,938	250,000	273
83545G-BC-5	SONIC AUTOMOTIVE INC SR SB GLBL		03/07/2017	BANC OF AMERICA SEC LLC	XXX	400,000	400,000	.0
842587-CV-7	SOUTHERN CO		06/26/2017	VARIOUS	XXX	895,350	925,000	9,674
8426EP-AC-2	SOUTHERN CO GAS CAP		06/26/2017	VARIOUS	XXX	221,822	220,000	293
845743-BR-3	SOUTHWESTERN PUB SVC CO		08/02/2017	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	144,166	145,000	.0
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		06/26/2017	VARIOUS	XXX	483,385	505,000	2,771
84857L-A#-8	SPIRE INC		03/15/2017	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	.0
85172F-AK-5	SPRINGLEAF FINANCE CORPORATION		05/10/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	375,000	375,000	.0
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION		12/05/2017	VARIOUS	XXX	350,000	350,000	.0
852060-AD-4	SPRINT CAP CORP		08/04/2017	JP MORGAN SECS INC-FI	XXX	108,813	100,000	1,576
852060-AG-7	SPRINT CAP CORP		05/04/2017	VARIOUS	XXX	1,009,275	940,000	1,384
85207U-AJ-4	SPRINT CORP		01/12/2017	VARIOUS	XXX	1,272,937	1,200,000	38,395
852061-AR-1	SPRINT NEXTEL CORP		05/01/2017	VARIOUS	XXX	839,156	775,000	10,199
852061-AK-6	SPRINT NEXTEL CORP 144A		05/01/2017	GOLDMAN SACHS & CO	XXX	607,725	555,000	23,449
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	1,189,688	1,175,000	658
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A		11/17/2017	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	896,631	900,000	.0
78470V-AA-6	SRC ENERGY INC 144A		11/14/2017	JP MORGAN SECS INC-FI	XXX	620,000	620,000	.0
85258P-AB-0	ST JOSEPHS HOSP & MED CTR		09/19/2017	MORGAN STANLEY & CO INC	XXX	449,393	445,000	.0
853496-AD-9	STANDARD INDS INC 144A		12/11/2017	BANC OF AMERICA SEC LLC	XXX	361,000	361,000	.0
85571B-AG-0	STARWOOD PPTY TR INC		07/28/2017	VARIOUS	XXX	948,350	905,000	2,505
85571B-AJ-4	STARWOOD PPTY TR INC 144A		11/27/2017	JP MORGAN SECS INC-FI	XXX	342,409	345,000	.0
857691-AF-6	STATION CASINOS LLC 144A		09/07/2017	BANC OF AMERICA SEC LLC	XXX	305,000	305,000	.0
858119-AZ-3	STEEL DYNAMICS INC		12/11/2017	CITIGROUP GBL MKT INC/SAL	XXX	135,421	131,000	1,108
858119-BC-3	STEEL DYNAMICS INC		10/05/2017	VARIOUS	XXX	232,213	225,000	2,167
85917N-AA-0	STERIGENICS NORDION TOPCO LLC 144A		12/18/2017	VARIOUS	XXX	485,908	480,000	4,575
863667-AJ-0	STRYKER CORP		06/26/2017	INTERCOMPANY TRANSFER	XXX	22,212	20,000	260
864486-AK-1	SUBURBAN PROPANE PARTNERS		02/07/2017	WACHOVIA SECURITIES LLC	XXX	450,000	450,000	.0
86614R-AK-3	SUMMIT MATERIALS LLC		09/11/2017	DEUTSCHE BANK SECS	XXX	101,475	90,000	3,145
86614R-AL-1	SUMMIT MATERIALS LLC 144A		05/24/2017	MERRILL LYNCH	XXX	200,000	200,000	.0
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC		02/08/2017	BANC OF AMERICA SEC LLC	XXX	525,000	525,000	.0
86723C-AF-5	SUNCOKE ENERGY INC 144A		05/19/2017	MERRILL LYNCH	XXX	763,476	775,000	.0

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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
86765B-AT-6	SUNOCO LOGISTICS PARTNERS		06/26/2017	INTERCOMPANY TRANSFER	XXX	59,158	60,000	1,047
86765B-AU-3	SUNOCO LOGISTICS PARTNERS		09/19/2017	WACHOVIA SECURITIES LLC	XXX	555,610	560,000	0
86765B-AV-1	SUNOCO LOGISTICS PARTNERS		10/17/2017	VARIOUS	XXX	809,946	805,000	1,386
871503-AU-2	SYMANTEC CORP 144A		02/07/2017	BANC OF AMERICA SEC LLC	XXX	550,000	550,000	0
871503-AH-1	SYMANTEC CORP SR NT 4 2%20		11/07/2017	VARIOUS	XXX	119,169	115,000	725
87166F-AA-1	SYNCHRONY FINANCIAL		06/26/2017	VARIOUS	XXX	1,733,404	1,740,000	426
87165B-AE-3	SYNCHRONY FINL		06/26/2017	INTERCOMPANY TRANSFER	XXX	65,439	65,000	697
87264A-AH-8	T MOBILE USA INC		08/29/2017	VARIOUS	XXX	1,398,094	1,320,000	19,022
87264A-AP-0	T MOBILE USA INC		11/17/2017	MORGAN STANLEY & CO INC	XXX	534,100	490,000	11,148
87264A-AS-4	T MOBILE USA INC		03/20/2017	VARIOUS	XXX	636,063	630,000	429
87264A-AT-2	T MOBILE USA INC		03/13/2017	DEUTSCHE BANK SECS	XXX	225,000	225,000	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		09/12/2017	MORGAN STANLEY & CO INC	XXX	475,000	475,000	0
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A		05/11/2017	CREDIT SUISSE	XXX	575,000	575,000	5,359
87612B-BF-8	TARGA RES PARTNERS 144A		10/10/2017	CITIGROUP GBL MKT INC/SAL	XXX	490,000	490,000	0
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A		06/26/2017	VARIOUS	XXX	742,208	740,000	512
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM		06/26/2017	INTERCOMPANY TRANSFER	XXX	692,413	500,000	951
879369-AF-3	TELEFLEX INC		11/16/2017	JP MORGAN SECS INC-FI	XXX	333,000	333,000	0
88023J-AA-4	TEMPO ACQUISITION LLC 144A		12/08/2017	VARIOUS	XXX	1,420,835	1,430,000	0
88033G-AV-2	TENET HEALTHCARE CORP		09/06/2017	CREDIT SUISSE FIRST BOS	XXX	449,713	490,000	10,508
88033G-CA-6	TENET HEALTHCARE CORP		05/02/2017	GOLDMAN SAACHS & CO	XXX	299,863	298,000	4,491
88033G-CE-8	TENET HEALTHCARE CORP		08/16/2017	VARIOUS	XXX	1,033,125	990,000	25,729
88033G-CR-9	TENET HEALTHCARE CORP 144A		07/17/2017	VARIOUS	XXX	1,539,000	1,539,000	0
88047P-AA-2	TENNESSEE MERGER SUB INC 144A		11/08/2017	VARIOUS	XXX	1,200,323	1,230,000	4,382
880779-AZ-6	TEREX CORP NEW 144A		01/17/2017	DEUTSCHE BANK SECS	XXX	650,000	650,000	0
88104L-AE-3	TERRAFORM PWR OPER LLC 144A		11/28/2017	RBC DAIN RAUSCHER	XXX	460,000	460,000	0
88160R-AE-1	TESLA INC 144A		08/11/2017	GOLDMAN SACHS & CO	XXX	2,200,000	2,200,000	0
881600-AK-9	TESORO LOGISTICS LP / CORP		10/17/2017	VARIOUS	XXX	1,152,488	1,095,000	13,350
87248N-AC-2	THC ESCROW CORPORATION III 144A		06/05/2017	BARCLAYS CAP INC	XXX	1,325,000	1,325,000	0
87248N-AE-8	THC ESCROW CORPORATION III 144A		06/05/2017	BARCLAYS CAP INC	XXX	925,000	925,000	0
256141-AA-0	THE DOCTORS COMPANY 144A		06/26/2017	INTERCOMPANY TRANSFER	XXX	888,000	800,000	10,256
38148L-AA-4	THE GOLDMAN SACHS GROUP INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	347,622	345,000	1,570
623115-AD-4	THE MOUNT SINAI HOSPITAL		12/14/2017	GOLDMAN SACHS & CO	XXX	232,000	232,000	0
883556-BM-3	THERMO FISHER SCIENTIFIC INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	10,441	10,000	11
883556-BY-7	THERMO FISHER SCIENTIFIC INC		08/10/2017	JP MORGAN SECS INC-FI	XXX	592,950	600,000	0
88732J-AW-8	TIME WARNER CABLE INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	533,345	500,000	10,069
88732J-BB-3	TIME WARNER CABLE INC SR GLBL DB5		02/16/2017	BANC OF AMERICA SEC LLC	XXX	225,271	220,000	5,748
887317-BB-0	TIME WARNER INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	45,695	45,000	941
88947E-AR-1	TOLL BROS FIN CORP		08/29/2017	BARCLAYS CAP INC	XXX	67,438	65,000	933
891906-AC-3	TOTAL SYS SVCS INC		06/26/2017	VARIOUS	XXX	899,358	825,000	4,757
89300A-BA-4	TRALEE CLO III LTD 144A		10/06/2017	JEFFERIES & COMPANY	XXX	1,100,000	1,100,000	0
87265H-AF-6	TRI POINTE GROUP INC		06/05/2017	JP MORGAN SECS INC-FI	XXX	550,000	550,000	0
896818-AL-5	TRIUMPH GROUP INC NEW		09/13/2017	CITIGROUP GBL MKT INC/SAL	XXX	293,181	305,000	4,626
896818-AM-3	TRIUMPH GROUP INC NEW 144A		08/08/2017	JP MORGAN SECS INC-FI	XXX	790,000	790,000	0
87305Q-CH-2	TTX CO 144A		06/26/2017	VARIOUS	XXX	1,620,269	1,600,000	7,760
902494-AX-1	TYSON FOODS INC		07/13/2017	MORGAN STANLEY & CO INC	XXX	1,076,447	1,020,000	17,123
902494-BD-4	TYSON FOODS INC		06/26/2017	VARIOUS	XXX	252,282	250,000	167
902494-BF-9	TYSON FOODS INC		08/21/2017	BANC OF AMERICA SEC LLC	XXX	733,633	735,000	0
903293-BE-7	U S G CORP 144A		05/01/2017	WELLS FARGO	XXX	400,000	400,000	0
904006-AB-7	ULTRA RESOURCES INC 144A		04/07/2017	BARCLAYS CAP INC	XXX	172,387	175,000	0
911312-BN-5	UNITED PARCEL SERVICE INC		11/09/2017	JP MORGAN SECS INC-FI	XXX	463,833	465,000	0
911365-BE-3	UNITED RENTALS NORTH AMER INC		02/22/2017	WACHOVIA SECURITIES LLC	XXX	292,950	280,000	7,403
911365-BG-8	UNITED RENTALS NORTH AMER INC		12/05/2017	VARIOUS	XXX	435,744	435,000	0
911365-BH-6	UNITED RENTALS NORTH AMER INC		09/08/2017	MORGAN STANLEY & CO INC	XXX	290,000	290,000	0
91324P-BM-3	UNITEDHEALTH GROUP INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	201,444	190,000	1,452
91324P-DE-9	UNITEDHEALTH GROUP INC		10/18/2017	CITIGROUP GBL MKT INC/SAL	XXX	431,359	435,000	0
91324P-DF-6	UNITEDHEALTH GROUP INC		10/18/2017	CITIGROUP GBL MKT INC/SAL	XXX	277,413	280,000	0
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		07/17/2017	JP MORGAN SECS INC-FI	XXX	192,713	185,000	4,291
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		02/13/2017	BANC OF AMERICA SEC LLC	XXX	147,375	150,000	1,943
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		11/03/2017	VARIOUS	XXX	1,771,265	1,848,000	29,175
91739V-AA-6	USIS MERGER SUB INC 144A		04/05/2017	BANC OF AMERICA SEC LLC	XXX	1,100,000	1,100,000	0
92329Y-AF-3	VENTURE XVII CLO LTD 2014-17A 144A		06/22/2017	RBC DAIN RAUSCHER	XXX	1,500,000	1,500,000	0
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A		10/04/2017	CITIGROUP GBL MKT INC/SAL	XXX	2,500,000	2,500,000	0

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ANNUAL STATEMENT FOR THE YEAR 2017 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
92343V-CX-8	VERIZON COMMUNICATIONS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	152,275	150,000	2,532
92343V-CO-5	VERIZON COMMUNICATIONS INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	242,466	240,000	1,613
92343V-CX-0	VERIZON COMMUNICATIONS INC		01/23/2017	WACHOVIA SECURITIES LLC	XXX	66,193	70,000	1,152
92343V-DS-0	VERIZON COMMUNICATIONS INC		02/03/2017	RECEIVED IN EXCHANGE	XXX	20,777	21,816	0
92343V-DU-5	VERIZON COMMUNICATIONS INC		06/26/2017	VARIOUS	XXX	450,909	445,000	1,458
92343V-DV-3	VERIZON COMMUNICATIONS INC		10/17/2017	VARIOUS	XXX	1,201,108	1,095,000	11,607
92343V-DX-9	VERIZON COMMUNICATIONS INC		06/26/2017	VARIOUS	XXX	1,412,788	1,410,000	184
92343V-DZ-4	VERIZON COMMUNICATIONS INC		06/26/2017	VARIOUS	XXX	2,278,947	2,280,000	837
92343V-EA-8	VERIZON COMMUNICATIONS INC		08/01/2017	MORGAN STANLEY & CO INC	XXX	239,323	240,000	0
92343V-EB-6	VERIZON COMMUNICATIONS INC 144A		08/16/2017	RECEIVED IN EXCHANGE	XXX	54,006	54,000	0
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)		03/15/2017	PER CLIENTS REQUEST	XXX	2,177,263	2,177,263	0
91823K-AA-7	VFH PARENT LLC /ORCH CO-ISSUE 144A		11/01/2017	VARIOUS	XXX	627,013	620,000	4,367
92553P-AU-6	VIACOM INC NEW		05/22/2017	RBC DAIN RAUSCHER	XXX	42,857	40,000	546
92552V-AK-6	VIASAT INC 144A		09/07/2017	BANC OF AMERICA SEC LLC	XXX	595,000	595,000	0
927804-FJ-8	VIRGINIA ELEC & PWR CO		06/26/2017	INTERCOMPANY TRANSFER	XXX	52,271	50,000	551
927804-FV-1	VIRGINIA ELEC & PWR CO		03/29/2017	BANC OF AMERICA SEC LLC	XXX	783,144	800,000	8,850
92826C-AG-7	VISA INC		09/06/2017	JP MORGAN SECS INC-FI	XXX	1,061,784	1,065,000	0
928377-AB-6	VISTA OUTDOOR INC		03/30/2017	BANK OF NEW YORK	XXX	733,125	750,000	22,031
929160-AF-9	VOYA CLO 2017-4 LTD 2017 144A		10/30/2017	BARCLAYS CAP INC	XXX	1,000,000	1,000,000	0
929766-AJ-0	WACHOVIA BK NATL ASSN MTN SUB		06/26/2017	INTERCOMPANY TRANSFER	XXX	969,974	700,000	20,662
93934T-AC-6	WAMU WMABS 2007-HE2		09/27/2017	MORGAN STANLEY & CO INC	XXX	3,534,833	7,601,790	1,231
94946T-AC-0	WELLSCARE HEALTH PLANS INC		03/08/2017	JP MORGAN SECS INC-FI	XXX	1,175,000	1,175,000	0
95000U-2B-8	WELLS FARGO & CO		07/17/2017	WACHOVIA SECURITIES LLC	XXX	1,348,812	1,350,000	0
95000X-AM-9	WELLS FARGO CO MTG TR 144A		08/10/2017	WACHOVIA SECURITIES LLC	XXX	1,147,775	1,200,000	3,152
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39		08/11/2017	WACHOVIA SECURITIES LLC	XXX	1,153,865	0	10,127
94974B-FY-1	WELLS FARGO CO MTN BE		03/16/2017	WACHOVIA SECURITIES LLC	XXX	192,231	190,000	2,337
94974B-GO-7	WELLS FARGO CO MTN BE		10/17/2017	VARIOUS	XXX	373,716	335,000	5,393
94974B-GU-8	WELLS FARGO CO MTN BE		06/26/2017	VARIOUS	XXX	168,754	160,000	650
949746-SK-8	WELLS FARGO CO NEW		06/26/2017	VARIOUS	XXX	3,198,033	3,170,000	24,426
94989H-AZ-3	WELLS FARGO COML TR 2015-NXS1		03/16/2017	DEUTSCHE BANK SECS	XXX	634,906	0	6,508
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A		11/20/2017	WACHOVIA SECURITIES LLC	XXX	830,791	831,000	0
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR		11/17/2017	WACHOVIA SECURITIES LLC	XXX	499,652	490,000	1,781
95616A-AA-1	WEST STREET MERGER 144A		08/10/2017	JP MORGAN SECS INC-FI	XXX	1,715,000	1,715,000	0
960386-AL-4	WESTINGHOUSE AIR BRAKE		06/26/2017	INTERCOMPANY TRANSFER	XXX	995,700	1,000,000	3,929
96208T-AA-2	WEX INC SR GLBL 144A 23		02/28/2017	VARIOUS	XXX	2,147,063	2,150,000	8,088
962178-AL-3	WEYERHAEUSER REAL ESTATE CO		06/05/2017	JP MORGAN SECS INC-FI	XXX	463,500	450,000	9,461
962178-AN-9	WEYERHAEUSER REAL ESTATE CO		03/03/2017	STATE STREET BK & TR CO	XXX	1,040,000	1,000,000	13,545
92939F-BA-6	WFRBS COML MTG TR 2014-C21		03/14/2017	WACHOVIA SECURITIES LLC	XXX	450,567	0	3,958
965249-AF-2	WHITEHORSE IX LTD 2014 144A		06/29/2017	BANC OF AMERICA SEC LLC	XXX	700,000	700,000	0
966387-AH-5	WHITING PETE CORP NEW		02/15/2017	STIFEL NICOLAUS & CO INC	XXX	2,099,138	2,115,000	52,699
966387-BE-1	WHITING PETE CORP NEW 144A		12/12/2017	JP MORGAN SECS INC-FI	XXX	370,000	370,000	0
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		09/15/2017	WACHOVIA SECURITIES LLC	XXX	794,437	805,000	4,171
969457-BM-1	WILLIAMS COS INC DEL		10/30/2017	WACHOVIA SECURITIES LLC	XXX	198,375	150,000	1,677
96949L-AC-9	WILLIAMS PARTNERS L P NEW		06/26/2017	VARIOUS	XXX	487,975	480,000	8,228
96950G-AA-0	WILLIAMS SCOTSMAN INTL INC 144A		11/21/2017	DEUTSCHE BANK SECS	XXX	205,000	205,000	0
970648-AF-8	WILLIS NORTH AMER INC		06/26/2017	VARIOUS	XXX	456,876	455,000	400
976826-BL-0	WISCONSIN PWR & LT CO		10/02/2017	JP MORGAN SECS INC-FI	XXX	339,011	340,000	0
98212B-AD-5	WPX ENERGY INC		06/02/2017	VARIOUS	XXX	1,330,500	1,300,000	15,317
98389B-AH-3	XCEL ENERGY INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	66,891	50,000	1,580
984121-CO-4	XEROX CORP		09/07/2017	JP MORGAN SECS INC-FI	XXX	109,912	110,000	0
983793-AD-2	XPO LOGISTICS INC 144A		04/28/2017	CITIGROUP GBL MKT INC/SAL	XXX	255,000	240,000	5,980
98419M-AJ-9	XYLEM INC		06/26/2017	INTERCOMPANY TRANSFER	XXX	196,537	195,000	968
98625T-AN-5	YORK CLO-2 LTD 2015-1A CR 144A		11/16/2017	CITIGROUP GBL MKT INC/SAL	XXX	2,000,000	2,000,000	0
989194-AP-0	ZAYO GROUP LLC 144A		11/13/2017	VARIOUS	XXX	1,418,913	1,405,000	10,158
98877D-AC-9	ZF NORTH AMER CAP 144A		03/21/2017	VARIOUS	XXX	3,175,063	3,100,000	38,125
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL 144A	C	11/14/2017	RECEIVED IN EXCHANGE	XXX	582,821	580,000	0
009089-AA-1	AIR CANADA 2013-1A PTC 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	234,218	224,929	1,057
097751-AV-3	BOMBARDIER INC 144A	C	08/23/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,899,213	1,730,000	55,451
097751-BF-7	BOMBARDIER INC 144A	C	10/23/2017	CITIGROUP GBL MKT INC/SAL	XXX	539,300	525,000	8,612
097751-BM-2	BOMBARDIER INC 144A	C	12/14/2017	GOLDMAN SACHS & CO	XXX	452,250	450,000	8,719
097751-BR-1	BOMBARDIER INC 144A	C	11/20/2017	VARIOUS	XXX	500,000	500,000	0
146900-AM-7	CASCADES INC 144A	C	01/13/2017	WACHOVIA SECURITIES LLC	XXX	127,813	125,000	76

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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
15135U-AR-0	CENOVUS ENERGY INC	C	12/14/2017	VARIOUS	XXX	406,576	405,000	101
292505-AJ-3	ENCANA CORP	C	08/21/2017	BAIRD (ROBERT W) & CO INC	XXX	968,952	940,000	10,082
349553-AM-9	FORTIS INC	C	08/01/2017	DEUTSCHE BANK SECS	XXX	414,209	425,000	4,328
361680-AA-2	GFL ENVIRONMENTAL INC 144A	C	12/18/2017	VARIOUS	XXX	859,341	809,000	24,810
361680-AC-8	GFL ENVIRONMENTAL INC 144A	C	05/08/2017	VARIOUS	XXX	425,625	425,000	0
362438-AA-1	GW HONOS SEC CORP 144A	C	04/27/2017	CITIGROUP GBL MKT INC/SAL	XXX	297,834	300,000	0
448055-AK-9	HUSKY ENERGY INC	C	10/16/2017	VARIOUS	XXX	519,659	500,000	100
496902-AP-2	KINROSS GOLD CORP 144A	C	09/07/2017	JEFFERIES & COMPANY	XXX	411,625	410,000	3,175
535919-AL-8	LIONS GATE ENTMTT CORP 144A	C	01/23/2017	MLPFS	XXX	328,250	325,000	4,720
66977W-AQ-2	NOVA CHEMICALS CORP 144A	C	08/24/2017	VARIOUS	XXX	779,475	780,000	1,137
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	05/25/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	300,000	300,000	0
740212-AL-9	PRECISION DRILLING CORP 144A	C	11/09/2017	RBC DAIN RAUSCHER	XXX	250,000	250,000	0
867224-AB-3	SUNCOR ENERGY INC NEW	C	11/08/2017	CITIGROUP GBL MKT INC/SAL	XXX	223,871	225,000	0
867229-AE-6	SUNCOR ENERGY INC NEW	D	06/26/2017	INTERCOMPANY TRANSFER	XXX	52,661	41,000	81
87952V-AL-0	TELESAT CDA LLC 144A	C	01/17/2017	JP MORGAN SECS INC-FI	XXX	475,625	450,000	6,496
884903-BQ-7	THOMSON REUTERS CORP	D	06/26/2017	INTERCOMPANY TRANSFER	XXX	389,051	360,000	1,419
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C	11/14/2017	BARCLAYS CAP INC	XXX	440,000	440,000	2,286
91911X-AQ-7	VALEANT PHARMACEUTICALS INTL 144A	C	10/17/2017	BANC OF AMERICA SEC LLC	XXX	333,594	365,000	4,337
91831A-AA-9	VRX ESCROW CORP 144A	C	11/08/2017	VARIOUS	XXX	986,403	1,000,000	5,209
09628T-AA-7	BLUESCOPE STL FIN LTD 144A	C	05/31/2017	CREDIT SUISSE	XXX	424,500	400,000	1,156
302516-AS-6	FMG RESOURCES AUGUST 2006 PTY 144A	C	07/11/2017	VARIOUS	XXX	1,097,035	959,000	31,319
302516-AU-1	FMG RESOURCES AUGUST 2006 PTY 144A	C	09/15/2017	VARIOUS	XXX	1,097,400	1,080,000	9,719
302516-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C	05/09/2017	JP MORGAN CHASE	XXX	750,000	750,000	0
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	650,990	600,000	10,421
92765Y-AA-5	VIRGIN AUSTRALIA 2013-1A 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	278,363	268,146	2,346
009280-AK-7	AIRCASSTLE LTD	C	12/05/2017	VARIOUS	XXX	1,493,462	1,400,000	13,531
009280-AM-3	AIRCASSTLE LTD	C	08/08/2017	CITIGROUP GBL MKT INC/SAL	XXX	259,088	245,000	5,092
009280-AN-1	AIRCASSTLE LTD	C	10/20/2017	CITIGROUP GBL MKT INC/SAL	XXX	80,906	75,000	791
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C	08/14/2017	DEUTSCHE BANK SECS	XXX	999,998	1,000,000	0
687602-AA-9	TENGI ZCHEVROIL FIN CO INTL LTD	C	02/27/2017	THE BANK OF NY/BARCLAYS CAPITAL - LDN	XXX	192,940	200,000	378
92676X-AD-9	VIKING CRUISES LTD 144A	C	09/13/2017	WACHOVIA SECURITIES LLC	XXX	600,000	600,000	0
947075-AJ-6	WEATHERFORD INTL LTD	C	01/12/2017	MORGAN STANLEY & CO INC	XXX	77,438	75,000	533
947075-AK-3	WEATHERFORD INTL LTD	C	02/09/2017	VARIOUS	XXX	604,625	575,000	7,333
91912E-AA-3	VALE S A	C	06/26/2017	VARIOUS	XXX	287,269	305,000	7,066
01609W-AQ-5	ALIBABA GROUP HLDG LTD	C	02/17/2017	THE BANK OF NY/BARCLAYS CAPITAL - LDN	XXX	201,520	200,000	1,700
03765D-AL-4	APIDOS CLO XVIII 2014-18R 144A	C	04/04/2017	MORGAN STANLEY & CO INC	XXX	1,200,000	1,200,000	0
04015E-AQ-7	ARES XXXII CLO 2014-32R 144A	C	02/03/2017	DEUTSCHE BANK SECS	XXX	1,000,000	1,000,000	0
04964W-AU-9	ATRIUM XI 11A DR FLOATING CLO 144A	C	03/16/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	0
095560-AQ-1	BLUE HILL CLO LTD 2013R 144A	C	02/10/2017	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
14311D-BA-3	CARLYLE GBLB MKT STRTG 144A	C	07/12/2017	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
628288-AA-9	DP WORLD CRESCENT LTD TR CTF SR GL	D	06/23/2017	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,230,840	1,200,000	3,517
26249M-AU-1	DRYDEN 37 SR LN FD 2015 144A	C	12/06/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	0
36320C-AP-5	GALAXY XVI CLO LTD 144A	C	03/03/2017	GOLDMAN SACHS & CO	XXX	1,400,000	1,400,000	3,256
38136F-AL-7	GOLDENTREE LN MGMT US CLO 144A	C	03/09/2017	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
38136F-AQ-6	GOLDENTREE LN MGMT US CLO 144A	C	03/09/2017	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
431320-AQ-6	HILDENE CLO II LTD 144A	C	06/26/2017	VARIOUS	XXX	1,499,999	1,500,000	14
50184N-AP-7	LCM XV LTD 2014-15R 144A	C	05/11/2017	MERRILL LYNCH	XXX	1,000,000	1,000,000	0
58547D-AA-7	MCE FINANCE LIMITED 144A	D	05/25/2017	MERRILL LYNCH	XXX	875,000	875,000	0
62405C-AN-4	MOUNTAIN HAWK CLO III 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,199,993	1,200,000	5,424
67109U-AW-2	OZLM XI LTD 2015-11R 144A	C	08/08/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,500,000	1,500,000	0
69689A-AQ-3	PALMER SQUARE CLO LTD 2015 144A	C	05/11/2017	JP MORGAN CHASE	XXX	1,000,000	1,000,000	0
69689A-AS-9	PALMER SQUARE CLO LTD 2015 144A	C	05/11/2017	JP MORGAN CHASE	XXX	986,600	1,000,000	0
70014L-AB-6	PARK AEROSPACE HLDGS LTD 144A	C	01/20/2017	UBS WARBURG LLC	XXX	750,000	750,000	0
81180W-AS-0	SEAGATE HDD CAYMAN 144A	C	01/31/2017	MORGAN STANLEY & CO INC	XXX	794,624	800,000	0
87154B-AM-8	SYMPHONY CLO LTD 2012-8AR 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	464,441	464,271	1,342
88032W-AD-8	TENCENT HLDGS LTD 144A	C	02/27/2017	VARIOUS	XXX	513,800	500,000	918
893830-BF-5	TRANSOCEAN INC 144A	C	11/07/2017	JP MORGAN SECS INC-FI	XXX	680,875	650,000	2,979
893830-AT-6	TRANSOCEAN SEDCO FOREX INC	C	10/12/2017	MORGAN STANLEY & CO INC	XXX	163,500	200,000	1,171
21987B-AS-7	CORPORACION NACIONAL DEL 144A	D	04/06/2017	VARIOUS	XXX	1,290,825	1,200,000	8,138
51817T-AB-8	LATAM AIRLINES GROUP SA	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	827,631	833,885	3,989
279158-AC-3	ECOPETROL S A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	491,513	450,000	7,197
05581K-AA-9	BNP PARIBAS 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	521,460	500,000	5,347

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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-AC-5	BNP PARIBAS 144A	C	10/12/2017	VARIOUS	XXX	1,461,473	1,380,000	12,381
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	12/06/2017	CREDIT SUISSE FIRST BOS	XXX	199,500	200,000	3,924
685218-AB-5	ORANGE SR GBLB NTS 5%44	C	10/17/2017	PERSHING LLC	XXX	282,258	230,000	2,565
89153V-AL-3	TOTAL CAPITAL	C	10/16/2017	SG COMEN SECURITIES CORP	XXX	651,797	610,000	508
251525-AT-8	DEUTSCHE BANK A G	C	07/10/2017	DEUTSCHE BANK SECS	XXX	2,226,945	2,230,000	0
251541-AQ-1	DEUTSCHE BK AG	C	06/26/2017	VARIOUS	XXX	1,660,995	1,600,000	18,842
00772B-AQ-4	AERCAP IRELAND CAPITAL LIMITED	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	516,597	485,000	3,489
00774M-AA-3	AERCAP IRELAND CAPITAL LIMITED	C	01/23/2017	JP MORGAN SECS INC-FI	XXX	304,012	305,000	0
00774M-AB-1	AERCAP IRELAND CAPITAL LIMITED	C	10/17/2017	VARIOUS	XXX	1,218,667	1,220,000	4,461
00164K-AN-7	ALM XIV LTD 2014 CLO 14A BR 144A	C	04/05/2017	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
03969A-AL-4	ARDAGH PACKAGING 144A	C	01/19/2017	CITIGROUP GBL MKT INC/SAL	XXX	850,000	850,000	0
361640-NA-2	GE CAPITAL INTERNATIONAL FDG	D	10/03/2017	VARIOUS	XXX	519,815	475,000	4,820
39862E-AC-8	GRIPPEN PARK CLO LTD 2017 144A	C	02/22/2017	WACHOVIA SECURITIES LLC	XXX	1,000,000	1,000,000	0
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A	C	06/26/2017	VARIOUS	XXX	1,000,879	1,000,000	2,128
55818P-AS-9	MADISON PARK FUNDING XII CLO 144A	C	01/12/2017	CITIGROUP GBL MKT INC/SAL	XXX	1,250,000	1,250,000	0
85812P-AC-7	NOVOLIPETSK STEEL 144A	D	02/17/2017	JP MORGAN	XXX	202,410	200,000	1,675
67104L-AA-5	OHA LOAN FUNDING 2013-2 CLO 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,205,471	1,200,000	2,633
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA	C	10/05/2017	CREDIT SUISSE FIRST BOS	XXX	1,099,769	1,115,000	1,685
78448T-AB-8	SMBC AVIATION CAP FIN 144A	C	07/12/2017	JP MORGAN SECS INC-FI	XXX	1,468,177	1,470,000	0
92916X-AE-7	VOYA CLO 2013-3 LTD 2013-3A 144A	C	03/31/2017	CREDIT SUISSE	XXX	3,000,000	3,000,000	0
46115H-AP-2	INTESA SANPAOLO S P A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	825,538	750,000	17,938
87927Y-AA-0	TELECOM ITALIA S P A NEW 144A	C	01/04/2017	BANC OF AMERICA SEC LLC	XXX	247,500	250,000	1,436
60687Y-AE-9	MIZUHO FINL GROUP INC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,482,887	1,500,000	9,755
60687Y-AL-3	MIZUHO FINL GROUP INC	C	09/05/2017	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	1,435,000	1,435,000	0
83404D-AA-7	SOFTBANK CORP 144A	C	09/07/2017	VARIOUS	XXX	675,531	655,000	11,245
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	07/06/2017	PERSHING LLC	XXX	1,265,000	1,265,000	0
86563V-AH-2	SUMITOMO MITSUI TR BK LTD 144A	C	06/26/2017	VARIOUS	XXX	879,826	880,000	1,253
86563V-AL-3	SUMITOMO MITSUI TR BK LTD 144A	D	09/11/2017	GOLDMAN SACHS & CO	XXX	499,660	500,000	0
03835V-AF-3	APTIV PLC SR NT 46	C	10/17/2017	VARIOUS	XXX	534,082	520,000	3,068
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A	C	12/18/2017	VARIOUS	XXX	1,090,268	1,095,000	513
00507U-AF-8	ACTAVIS FUNDING SCS	C	06/26/2017	VARIOUS	XXX	854,182	825,000	9,799
00507U-AT-8	ACTAVIS FUNDING SCS	C	10/03/2017	CITIGROUP GBL MKT INC/SAL	XXX	257,352	240,000	607
00507U-AU-5	ACTAVIS FUNDING SCS	C	11/08/2017	VARIOUS	XXX	1,623,948	1,505,000	16,991
02154C-AD-5	ALTICE FINANCING S.A. 144A	D	01/04/2017	CITIGROUP GBL MKT INC/SAL	XXX	787,500	750,000	13,526
02154V-AA-9	ALTICE SA 144A	C	05/09/2017	GOLDMAN SACHS & CO	XXX	584,375	550,000	10,301
03938L-AP-9	ARCELORMITTAL SA LUXEMBOURG	C	12/07/2017	UBS WARBURG LLC	XXX	359,813	285,000	3,325
03938L-AS-3	ARCELORMITTAL SA LUXEMBOURG	C	09/19/2017	MORGAN STANLEY & CO INC	XXX	337,850	290,000	1,168
20914U-AD-8	CONSOLIDATED ENERGY FIN S 144A	C	05/26/2017	MORGAN STANLEY & CO INC	XXX	1,243,750	1,250,000	0
45824T-AP-0	INTELSAT JACKSON HLDGS LTD	C	04/07/2017	JP MORGAN SECS INC-FI	XXX	501,000	600,000	6,508
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C	04/07/2017	VARIOUS	XXX	1,087,100	1,020,000	12,609
45824T-AG-0	INTELSAT JACKSON HLDGS LTD SR NT	C	04/05/2017	DEUTSCHE BANK SECS	XXX	577,850	635,000	1,191
65410C-AA-8	NIELSEN COMPANY 144A	C	05/02/2017	VARIOUS	XXX	727,125	700,000	3,208
18800M-AF-0	STEEL CAPITAL SA SR GBLB 3 REGS22	C	02/17/2017	BNP PARIBAS SECURITIES	XXX	218,152	200,000	4,097
87927V-AF-5	TELECOM ITALIA CAP	C	06/20/2017	GOLDMAN SACHS & CO	XXX	454,969	425,000	2,816
87927V-AM-0	TELECOM ITALIA CAP	C	06/15/2017	VARIOUS	XXX	305,964	292,000	3,715
896680-AE-8	TRINSEO MATLS OPER SCA 144A	C	08/15/2017	DEUTSCHE BANK SECS	XXX	770,000	770,000	0
40049J-BA-4	GRUPO TELEVIS SA	C	07/10/2017	BANC OF AMERICA SEC LLC	XXX	383,296	400,000	3,333
716540-BG-6	PETROLEOS MEXICANOS	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	968,750	1,000,000	14,194
910860-BE-7	UNITED MEXICAN STS MTN BE	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	454,000	400,000	9,558
000800-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	530,467	500,000	9,764
00084D-AL-4	ABN AMRO BK NV MTN SR SB 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	373,427	350,000	3,173
210383-AF-2	CONSTELLUM NV 144A	C	02/02/2017	DEUTSCHE BANK SECS	XXX	2,425,000	2,425,000	0
210383-AG-0	CONSTELLUM NV 144A	C	11/02/2017	DEUTSCHE BANK SECS	XXX	1,195,000	1,195,000	0
21685W-DF-1	COOPERATIVE CENTRALE RAIFFEI	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,047,611	1,000,000	5,157
29278G-AB-4	ENEL FIN INTL N.V. 144A	C	05/22/2017	VARIOUS	XXX	1,016,940	1,020,000	0
44978G-AY-8	ING BANK NV 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	793,234	700,000	10,263
47032F-AA-7	JAMES HARDIE INTL FIN LTD 144A	C	11/29/2017	BANC OF AMERICA SEC LLC	XXX	265,000	265,000	0
47032F-AB-5	JAMES HARDIE INTL FIN LTD 144A	C	11/29/2017	BANC OF AMERICA SEC LLC	XXX	330,000	330,000	0
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	35,061	35,000	540
62854A-AM-6	MYLAN NV	C	07/11/2017	MORGAN STANLEY & CO INC	XXX	941,391	925,000	2,347
67777L-AC-7	01 EUROPEAN GROUP BV 144A	C	12/05/2017	GOLDMAN SACHS & CO	XXX	225,000	225,000	0
88167A-AB-7	TEVA PHARMACEUTICAL FIN NETH	C	11/28/2017	RBC DAIN RAUSCHER	XXX	773,936	800,000	4,949

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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
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	112,378	115,000	1,386
05617Y-AU-3	BABSON CLO LTD 2013-11 144A	C	02/17/2017	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
39808U-AA-3	GREYSTONE COMMERCIAL 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,000,410	1,000,000	1,729
75405U-AG-1	RAS LAFFAN LIQUIFIED NAT GAS 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	433,400	400,000	6,450
05964H-AC-9	BANCO SANTANDER SA	C	06/26/2017	VARIOUS	XXX	1,002,340	1,000,000	1,458
05964H-AE-5	BANCO SANTANDER SA	C	10/17/2017	MORGAN STANLEY & CO INC	XXX	598,848	600,000	0
87938W-AC-7	TELEFONICA EMISIONES S A U	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	392,829	300,000	352
87938W-AT-0	TELEFONICA EMISIONES S A U	C	10/17/2017	JP MORGAN CHASE/HSBCSI	XXX	522,862	505,000	2,360
225401-AC-2	CREDIT SUISSE GROUP 144A	C	06/26/2017	VARIOUS	XXX	830,358	820,000	4,966
225401-AD-0	CREDIT SUISSE GROUP 144A	C	09/11/2017	CREDIT SUISSE FIRST BOS	XXX	1,180,000	1,180,000	0
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A	D	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,179,938	1,050,000	26,163
90261A-AB-8	UBS AG STAMFORD BRH	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	879,375	750,000	20,492
90352J-AC-7	UBS GROUP FDG SWITZ AG 144A	C	10/12/2017	VARIOUS	XXX	1,560,217	1,525,000	3,807
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A	C	09/01/2017	UBS WARBURG LLC	XXX	2,202,970	2,200,000	2,595
94707V-AA-8	WEATHERFORD INTL LTD BERMUDA SR NT	C	07/28/2017	MORGAN STANLEY & CO INC	XXX	545,981	555,000	10,824
034863-AS-9	ANGLO AMERICAN CAPITAL PLC 144A	C	09/06/2017	RBC DAIN RAUSCHER	XXX	414,772	415,000	0
00185A-AH-7	AON PLC	C	10/03/2017	WACHOVIA SECURITIES LLC	XXX	329,532	300,000	5,542
06740L-8C-2	BARCLAYS BK PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	285,000	250,000	1,853
06738E-AN-5	BARCLAYS PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	733,354	700,000	13,951
05565Q-DN-5	BP CAP MKTS P L C	C	10/18/2017	SG COWEN SECURITIES CORP	XXX	448,867	445,000	1,175
404280-BA-6	HSBC HLDGS PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,555,326	1,500,000	4,650
404280-BK-4	HSBC HLDGS PLC	D	10/12/2017	VARIOUS	XXX	1,396,913	1,365,000	4,002
404280-BM-0	HSBC HLDGS PLC	C	11/15/2017	JP MORGAN CHASE/HSBCSI	XXX	955,000	955,000	0
45763P-AE-6	INMARSAT FIN PLC 144A	C	03/24/2017	GOLDMAN SACHS & CO	XXX	294,000	300,000	5,444
53359P-AA-8	LINCOLN FIN LTD 144A	C	06/06/2017	VARIOUS	XXX	1,596,563	1,500,000	35,339
539439-AM-1	LLOYDS BANKING GROUP PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,046,232	1,000,000	2,036
539439-AO-2	LLOYDS BANKING GROUP PLC	C	10/31/2017	MORGAN STANLEY & CO INC	XXX	1,025,000	1,025,000	0
75625Q-AE-9	RECKITT BENCKISER TREAS 144A	C	06/21/2017	BANC OF AMERICA SEC LLC	XXX	842,465	845,000	0
76720A-AG-1	RIO TINTO FIN USA PLC	C	06/26/2017	VARIOUS	XXX	200,469	200,000	1,781
780099-CH-8	ROYAL BK OF SCOTLAND PLC	C	10/20/2017	VARIOUS	XXX	362,578	340,000	6,725
780097-AZ-4	ROYAL BK SCOTLAND GROUP PLC	C	10/30/2017	BANC OF AMERICA SEC LLC	XXX	1,559,055	1,400,000	30,502
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	1,324,310	1,300,000	14,553
80281L-AE-5	SANTANDER UK PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	351,658	350,000	3,941
80281L-AF-2	SANTANDER UK PLC	C	01/03/2017	GOLDMAN SACHS & CO	XXX	740,000	740,000	0
80281L-AB-1	SANTANDER UK PLC 144A	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	802,590	700,000	11,047
89641U-AD-3	TRINITY ACQUISITION PLC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	61,742	60,000	589
624422-AA-8	GTL TRADE FIN INC	C	06/26/2017	INTERCOMPANY TRANSFER	XXX	348,778	345,000	3,219
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						685,057,511	683,899,643	4,029,644
Bonds - Hybrid Securities								
902973-AZ-9	US BANCORP DEL PERP FXD/FLT		02/02/2017	CITIGROUP GBL MKT INC/SAL	XXX	445,000	445,000	0
03969A-AG-5	ARDAGH PACKAGING 144A	C	05/09/2017	GOLDMAN SACHS & CO	XXX	232,875	225,000	4,950
4899999 - Bonds - Hybrid Securities						677,875	670,000	4,950
8399997 - Bonds - Subtotals - Bonds - Part 3						982,373,566	972,673,503	4,802,717
8399998 - Bonds - Summary item from Part 5 for Bonds						944,871,553	922,188,361	1,778,697
8399999 - Bonds - Subtotals - Bonds						1,927,245,119	1,894,861,864	6,581,414
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
63946C-AE-8	NBCUNIVERSAL ENTERPRISE 5 25% 144A		06/26/2017	INTERCOMPANY TRANSFER	100,000,000	104,500	1,000,000	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						104,500	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						104,500	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						104,500	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
336901-10-3	1ST SOURCE CORP		10/10/2017	VARIOUS	4,870,000	225,272	XXX	0
00081T-10-8	ACCO BRANDS CORP		11/20/2017	VARIOUS	3,560,000	44,460	XXX	0
012348-10-8	ALBANY INTL CORP		05/11/2017	VARIOUS	640,000	29,793	XXX	0
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTNS		11/20/2017	VARIOUS	9,040,000	109,256	XXX	0
001744-10-1	AMN HEALTHCARE SERVICES INC COM		11/20/2017	VARIOUS	3,670,000	146,190	XXX	0
046433-10-8	ASTRONICS CORP		11/20/2017	VARIOUS	3,310,000	93,148	XXX	0
05990K-10-6	BANC OF CALIFORNIA INC		09/20/2017	VARIOUS	12,670,000	260,813	XXX	0
077454-10-6	BELDON CDT INC COM		08/17/2017	VARIOUS	800,000	57,466	XXX	0
149205-10-6	CATO CORP NEW		11/20/2017	VARIOUS	1,150,000	20,360	XXX	0
17273K-10-9	CIRCOR INTL INC		11/20/2017	VARIOUS	740,000	39,587	XXX	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
22002T-10-8	CORPORATE OFFICE PPTYS TR		11/20/2017	VARIOUS	1,020,000	33,985	XXX	.0
221006-10-9	CORVEL CORP		08/17/2017	VARIOUS	470,000	21,747	XXX	.0
126501-10-5	CTS CORP		11/20/2017	VARIOUS	1,410,000	32,196	XXX	.0
229669-10-6	CUBIC CORP		10/10/2017	VARIOUS	1,150,000	54,984	XXX	.0
238337-10-9	DAVE & BUSTERS ENTMT INC		12/21/2017	VARIOUS	3,890,000	198,735	XXX	.0
247850-10-0	DELTAIC TIMBER CORP		11/20/2017	VARIOUS	690,000	54,882	XXX	.0
252784-30-1	DIAMONDROCK HOSPITALITY CO		11/20/2017	VARIOUS	2,530,000	28,135	XXX	.0
253651-10-3	DIEBOLD INC		11/20/2017	VARIOUS	1,420,000	34,486	XXX	.0
28140H-20-3	EDUCATION RLTY TR INC		11/20/2017	VARIOUS	3,910,000	142,860	XXX	.0
268856-10-9	ERA GROUP INC		11/20/2017	VARIOUS	1,240,000	13,196	XXX	.0
296315-10-4	ESCO TECHNOLOGIES INC		11/20/2017	VARIOUS	820,000	48,527	XXX	.0
296689-10-2	ESSENDANT INC COM		07/21/2017	VARIOUS	1,080,000	16,722	XXX	.0
302556-10-3	FCB FINL HLDGS INC		11/20/2017	VARIOUS	4,670,000	222,799	XXX	.0
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP		08/31/2017	CITIGROUP GLOBAL	4,419,000	441,900	XXX	.0
FHLBST-CX-0	FHLB ACTIVITY STOCK		09/01/2017	CITIGROUP GLOBAL	45,000,000	4,500,000	XXX	.0
319383-20-4	FIRST BUSEY CORP		11/21/2017	VARIOUS	1,340,000	39,956	XXX	.0
320867-10-4	FIRST MIDWEST BANCORP DEL		11/20/2017	VARIOUS	2,800,000	64,763	XXX	.0
343873-10-5	FLUSHING FINL CORP		11/20/2017	VARIOUS	1,070,000	46,987	XXX	.0
346563-10-9	FORRESTER RESH INC		10/10/2017	VARIOUS	1,130,000	45,729	XXX	.0
349853-10-1	FORWARD AIR CORP		11/20/2017	VARIOUS	980,000	49,361	XXX	.0
356108-10-0	FREDS INC		06/20/2017	DEUTSCHE BANK SECS	280,000	2,887	XXX	.0
302941-10-9	FTI CONSULTING INC		11/20/2017	VARIOUS	2,010,000	76,054	XXX	.0
361448-10-3	GATX CORP		10/10/2017	VARIOUS	400,000	24,467	XXX	.0
391416-10-4	GREAT WESTN BANCORP INC		11/20/2017	VARIOUS	1,500,000	60,123	XXX	.0
397624-10-7	GREIF INC		11/20/2017	VARIOUS	1,090,000	60,940	XXX	.0
405024-10-0	HAEMONETICS CORP		07/21/2017	VARIOUS	690,000	28,269	XXX	.0
410120-10-9	HANCOCK HLDG CO		08/17/2017	VARIOUS	1,180,000	53,103	XXX	.0
447462-10-2	HURON CONSULTING GROUP INC		10/10/2017	VARIOUS	3,770,000	154,910	XXX	.0
44925C-10-3	ICF INTL INC		11/20/2017	VARIOUS	4,520,000	202,729	XXX	.0
449306-10-7	ICU MED INC		04/13/2017	VARIOUS	540,000	70,967	XXX	.0
459044-10-3	INTERNATIONAL BANCSHARES CORP		07/21/2017	VARIOUS	1,670,000	58,443	XXX	.0
488401-10-0	KEMPER CORP DEL		10/10/2017	VARIOUS	1,720,000	69,137	XXX	.0
577128-10-1	MATTHEWS INTL CORP		11/20/2017	VARIOUS	810,000	51,386	XXX	.0
55264U-10-8	MB FINANCIAL INC NEW		11/20/2017	VARIOUS	1,410,000	60,178	XXX	.0
60649T-10-7	MISTRAS GROUP INC		11/20/2017	VARIOUS	2,590,000	54,210	XXX	.0
624756-10-2	MUELLER INDS INC		10/10/2017	VARIOUS	2,080,000	65,710	XXX	.0
639050-10-3	NATUS MEDICAL INC DEL		11/20/2017	VARIOUS	6,070,000	215,327	XXX	.0
63935N-10-7	NAVIGANT CONSULTING INC		12/26/2017	VARIOUS	5,826,000	111,370	XXX	.0
640079-10-9	NEENAH PAPER INC		11/20/2017	VARIOUS	3,650,000	273,421	XXX	.0
646025-10-6	NEW JERSEY RES		11/20/2017	VARIOUS	410,000	16,973	XXX	.0
667340-10-3	NORTHWEST BANCSHARES INC MD		11/21/2017	VARIOUS	3,850,000	62,523	XXX	.0
74164F-10-3	PRIMORIS SVCS CORP		08/17/2017	VARIOUS	1,130,000	27,746	XXX	.0
751452-20-2	RAMCO-GERSHENSON PPTYS TR		11/20/2017	VARIOUS	19,260,000	271,586	XXX	.0
76116A-30-6	RESOLUTE ENERGY CORP		11/28/2017	VARIOUS	8,180,000	315,593	XXX	.0
806037-10-7	SCANSOURCE INC		10/10/2017	VARIOUS	480,000	19,287	XXX	.0
811904-10-1	SEACOR HOLDINGS INC		11/20/2017	VARIOUS	1,030,000	46,239	XXX	.0
78413P-10-1	SEACOR MARINE HLDGS INC COM		11/20/2017	VARIOUS	8,391,270	160,283	XXX	.0
81725T-10-0	SENSIENT TECHNOLOGIES CORP		11/20/2017	VARIOUS	840,000	65,535	XXX	.0
83190B-10-1	SMART & FINAL STORES INC		11/20/2017	VARIOUS	15,100,000	166,815	XXX	.0
83413U-10-0	SOLAR CAP LTD		10/11/2017	VARIOUS	380,000	8,405	XXX	.0
78469C-10-3	SP PLUS CORP		07/21/2017	VARIOUS	960,000	29,965	XXX	.0
84857L-10-1	SPIRE INC		10/10/2017	VARIOUS	330,000	23,393	XXX	.0
858155-20-3	STEELCASE INC		11/20/2017	VARIOUS	1,710,000	26,287	XXX	.0
866082-10-0	SUMMIT HOTEL PPTYS		11/20/2017	VARIOUS	2,370,000	38,771	XXX	.0
88362T-10-3	THERMON GROUP HLDGS INC		11/21/2017	VARIOUS	2,140,000	42,167	XXX	.0
87265H-10-9	TRI POINTE GROUP INC		11/20/2017	VARIOUS	21,410,000	269,971	XXX	.0
896215-20-9	TRIMAS CORP		11/21/2017	VARIOUS	3,650,000	83,864	XXX	.0
90539J-10-9	UNION BANCSHARES CORP NEW		12/22/2017	VARIOUS	5,070,000	189,064	XXX	.0
64388N-10-6	HELEN OF TROY CORP LTD	D	11/20/2017	VARIOUS	180,000	16,571	XXX	.0
92932M-10-1	WNS HOLDINGS LTD	C	11/20/2017	VARIOUS	2,030,000	64,084	XXX	.0
L72967-10-9	ORION ENGINEERED CARBONS S A	C	12/08/2017	VARIOUS	18,118,000	398,094	XXX	.0
Y2106R-11-0	DORIAN LPG LTD	C	12/20/2017	VARIOUS	3,455,910	24,444	XXX	.0

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ANNUAL STATEMENT FOR THE YEAR 2017 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
Y7542C-10-6	SCORPIO TANKERS INC.	C	11/20/2017	VARIOUS	7,590,000	28,930	XXX	0
G5698W-11-6	LUXFER HLDGS PLC	C	11/21/2017	VARIOUS	1,780,000	22,317	XXX	0
9099999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated)					11,230,834	XXX	0
Common Stocks - Parent, Subsidiaries, and Affiliates								
000000-00-0	MIS1			MIS1		8,731,853	XXX	0
9199999	- Common Stocks - Parent, Subsidiaries, and Affiliates					8,731,853	XXX	0
Common Stocks - Mutual Funds								
02368A-20-8	ABF LARGE CAP VAL INSTL		12/22/2017	FIDELITY INVESTMENTS	5,004,534	148,371	XXX	0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/22/2017	FIDELITY INVESTMENTS	75,859	5,281	XXX	0
315794-82-6	FIDELITY ABERDEEN FREEDOM 2005 K		12/28/2017	FIDELITY INVESTMENTS	968,757	12,176	XXX	0
315794-81-8	FIDELITY ABERDEEN FREEDOM 2010 K		12/28/2017	FIDELITY INVESTMENTS	1,760,269	28,352	XXX	0
315794-79-2	FIDELITY ABERDEEN FREEDOM 2015 K		12/28/2017	FIDELITY INVESTMENTS	423,989,885	5,651,132	XXX	0
315794-78-4	FIDELITY ABERDEEN FREEDOM 2020 K		12/28/2017	FIDELITY INVESTMENTS	156,305,930	2,567,426	XXX	0
315794-77-6	FIDELITY ABERDEEN FREEDOM 2025 K		12/28/2017	FIDELITY INVESTMENTS	284,973,253	4,035,724	XXX	0
315794-76-8	FIDELITY ABERDEEN FREEDOM 2030 K		12/28/2017	FIDELITY INVESTMENTS	96,797,730	1,705,446	XXX	0
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K		12/28/2017	FIDELITY INVESTMENTS	83,575,786	1,233,471	XXX	0
315794-74-3	FIDELITY ABERDEEN FREEDOM 2040 K		12/28/2017	FIDELITY INVESTMENTS	55,912,901	578,518	XXX	0
315794-73-5	FIDELITY ABERDEEN FREEDOM 2045 K		12/28/2017	FIDELITY INVESTMENTS	2,959,635	34,970	XXX	0
315794-71-9	FIDELITY ABERDEEN FREEDOM 2055 K		12/27/2017	FIDELITY INVESTMENTS	10,878	150	XXX	0
315794-83-4	FIDELITY ABERDEEN FREEDOM INCM K		12/28/2017	FIDELITY INVESTMENTS	21,066,005	249,095	XXX	0
316345-60-2	FIDELITY BALANCED K		12/22/2017	FIDELITY INVESTMENTS	11,327,378	269,795	XXX	0
316071-70-3	FIDELITY CONTRAFUND INC K		12/22/2017	FIDELITY INVESTMENTS	4,132,415	488,570	XXX	0
316128-65-1	FIDELITY EQUITY INCOME K		12/22/2017	FIDELITY INVESTMENTS	4,069,832	237,427	XXX	0
316146-40-6	FIDELITY HIGH INCOME		12/29/2017	FIDELITY INVESTMENTS	22,466,770	199,151	XXX	0
316146-60-4	FIDELITY INFLAT PROT BOND FD		12/29/2017	FIDELITY INVESTMENTS	3,189,828	38,408	XXX	0
315910-26-5	FIDELITY INTL DISCOVERY K		12/22/2017	FIDELITY INVESTMENTS	9,255,069	419,359	XXX	0
315911-73-5	FIDELITY INTL INDEX INST		12/22/2017	FIDELITY INVESTMENTS	604,588	24,581	XXX	0
315912-40-2	FIDELITY LARGE CAP STOCK FD		12/22/2017	FIDELITY INVESTMENTS	11,904,635	369,428	XXX	0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/22/2017	FIDELITY INVESTMENTS	2,900,576	121,710	XXX	0
315911-71-9	FIDELITY TOTAL MKT INDEX INST		12/22/2017	FIDELITY INVESTMENTS	1,139,251	84,235	XXX	0
315910-50-5	FIDELITY WORLDWIDE FD		12/22/2017	FIDELITY INVESTMENTS	10,637,335	278,953	XXX	0
354713-33-1	FRANKLIN STRATEGIC SER		12/22/2017	FIDELITY INVESTMENTS	7,471,641	290,195	XXX	0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/22/2017	FIDELITY INVESTMENTS	2,710,805	157,561	XXX	0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/22/2017	FIDELITY INVESTMENTS	13,000,325	297,868	XXX	0
63872R-57-4	NATIXIS FDS TR I CORE PLUS N		12/22/2017	FIDELITY INVESTMENTS	8,067,866	104,705	XXX	0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/22/2017	FIDELITY INVESTMENTS	2,005,150	119,212	XXX	0
315911-76-8	SPTN 500 INDEX INST		12/22/2017	FIDELITY INVESTMENTS	7,336,543	631,658	XXX	0
315911-88-3	SPTN EXT MKT IDX ADV		12/22/2017	FIDELITY INVESTMENTS	2,693,729	160,302	XXX	0
316146-36-4	SPTN US BOND IDX IS		12/29/2017	FIDELITY INVESTMENTS	37,820,120	439,938	XXX	0
561709-85-8	TIMESQUARE SMALL CAP GROWTH FUND		12/27/2017	TIMESQUARE	192,147,890	3,335,687	XXX	0
9299999	- Common Stocks - Mutual Funds					24,318,857	XXX	0
9799997	- Common Stocks - Subtotals - Common Stocks - Part 3					44,281,544	XXX	0
9799998	- Common Stocks - Summary item from Part 5 for Common Stocks					1,998,009	XXX	0
9799999	- Common Stocks - Subtotals - Common Stocks					46,279,552	XXX	0
9899999	- Common Stocks - Subtotals - Preferred and Common Stocks					46,384,052	XXX	0
9999999	Totals					1,973,629,171	XXX	6,581,414

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
042498-AE-1	ARMY & AIR FORCE EXCHANGE SER		02/21/2017	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	25,000	02/28/2017
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		128,182	128,182	135,831	135,526	.0	(7,344)	.0	(7,344)	.0	128,182	.0	.0	.0	2,397	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		206,974	206,974	214,283	214,202	.0	(7,228)	.0	(7,228)	.0	206,974	.0	.0	.0	3,331	01/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		18,179	18,179	18,632	.0	.0	(452)	.0	(452)	.0	18,179	.0	.0	.0	152	08/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		51,731	51,731	53,953	.0	.0	(2,223)	.0	(2,223)	.0	51,731	.0	.0	.0	363	08/20/2043
36179N-OK-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		73,925	73,925	77,113	.0	.0	(3,188)	.0	(3,188)	.0	73,925	.0	.0	.0	527	10/20/2043
361790-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		355,013	355,013	377,801	299,232	.0	(23,353)	.0	(23,353)	.0	355,013	.0	.0	.0	6,704	02/20/2045
361790-6P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		173,404	173,404	183,944	184,381	.0	(10,977)	.0	(10,977)	.0	173,404	.0	.0	.0	3,297	03/20/2045
361790-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		481,707	481,707	509,611	.0	.0	(27,905)	.0	(27,905)	.0	481,707	.0	.0	.0	5,528	10/20/2044
361790-WF-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		754,858	754,858	806,562	736,379	.0	(50,560)	.0	(50,560)	.0	754,858	.0	.0	.0	14,670	12/20/2044
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		26,329	26,329	26,469	.0	.0	(140)	.0	(140)	.0	26,329	.0	.0	.0	380	06/20/2045
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		1,242,767	1,242,767	1,296,782	1,148,074	.0	(55,536)	.0	(55,536)	.0	1,242,767	.0	.0	.0	22,399	08/20/2045
36179R-LO-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		111,581	111,581	117,944	.0	.0	(6,364)	.0	(6,364)	.0	111,581	.0	.0	.0	1,297	08/20/2045
36179R-O3-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		1,212,756	1,212,756	1,288,671	1,166,878	.0	(75,353)	.0	(75,353)	.0	1,212,756	.0	.0	.0	23,360	10/20/2045
36179R-YA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		130,481	130,481	133,075	.0	.0	(2,594)	.0	(2,594)	.0	130,481	.0	.0	.0	1,146	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		70,939	70,939	73,885	.0	.0	(2,946)	.0	(2,946)	.0	70,939	.0	.0	.0	729	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		35,406	35,406	37,276	.0	.0	(1,870)	.0	(1,870)	.0	35,406	.0	.0	.0	353	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		34,956	34,956	36,802	.0	.0	(1,846)	.0	(1,846)	.0	34,956	.0	.0	.0	355	02/20/2046
36179S-2N-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	VARIOUS		514,898	513,192	519,989	.0	.0	(5,525)	.0	(5,525)	.0	514,464	.0	434	434	6,819	04/20/2047
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		919,540	919,540	976,263	977,219	.0	(57,679)	.0	(57,679)	.0	919,540	.0	.0	.0	17,626	05/20/2046
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		201,586	201,586	210,981	210,936	.0	(9,349)	.0	(9,349)	.0	201,586	.0	.0	.0	3,570	07/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		208,471	208,471	218,943	218,895	.0	(10,424)	.0	(10,424)	.0	208,471	.0	.0	.0	3,752	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		137,143	137,143	143,488	143,454	.0	(6,312)	.0	(6,312)	.0	137,143	.0	.0	.0	2,532	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		32,921	32,921	34,607	.0	.0	(1,686)	.0	(1,686)	.0	32,921	.0	.0	.0	190	09/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		70,355	70,355	71,336	.0	.0	(981)	.0	(981)	.0	70,355	.0	.0	.0	849	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		74,928	74,928	79,482	.0	.0	(4,554)	.0	(4,554)	.0	74,928	.0	.0	.0	738	10/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		7,995	7,995	7,831	.0	.0	164	.0	164	.0	7,995	.0	.0	.0	25	12/20/2046
36179S-SO-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		27,928	27,928	29,108	.0	.0	(1,180)	.0	(1,180)	.0	27,928	.0	.0	.0	164	12/20/2046
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		48,736	48,736	51,279	.0	.0	(2,543)	.0	(2,543)	.0	48,736	.0	.0	.0	229	02/20/2047
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		46,486	46,486	47,074	47,038	.0	(552)	.0	(552)	.0	46,486	.0	.0	.0	1,089	06/20/2039
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		4,253	4,253	4,289	4,287	.0	(34)	.0	(34)	.0	4,253	.0	.0	.0	131	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		26,830	26,830	27,232	27,211	.0	(381)	.0	(381)	.0	26,830	.0	.0	.0	829	02/20/2038
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		102,347	102,347	109,592	109,389	.0	(7,042)	.0	(7,042)	.0	102,347	.0	.0	.0	2,127	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		161,842	161,842	171,934	171,430	.0	(9,587)	.0	(9,587)	.0	161,842	.0	.0	.0	2,950	02/20/2042
36202F-40-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		484,906	484,906	512,564	511,280	.0	(26,374)	.0	(26,374)	.0	484,906	.0	.0	.0	8,874	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		48,921	48,921	49,502	49,467	.0	(546)	.0	(546)	.0	48,921	.0	.0	.0	1,165	10/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		87,882	87,882	93,915	93,741	.0	(5,859)	.0	(5,859)	.0	87,882	.0	.0	.0	1,783	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		201,950	201,950	219,781	219,345	.0	(17,396)	.0	(17,396)	.0	201,950	.0	.0	.0	4,735	09/20/2040
36202F-LO-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		99,637	99,637	109,606	109,377	.0	(9,740)	.0	(9,740)	.0	99,637	.0	.0	.0	2,483	10/20/2040
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		91,505	91,505	99,201	99,018	.0	(7,513)	.0	(7,513)	.0	91,505	.0	.0	.0	2,161	10/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		330,805	330,805	350,963	351,434	.0	(20,629)	.0	(20,629)	.0	330,805	.0	.0	.0	7,497	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		491,886	491,886	515,637	515,026	.0	(23,140)	.0	(23,140)	.0	491,886	.0	.0	.0	10,237	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		148,057	148,057	155,645	155,400	.0	(7,342)	.0	(7,342)	.0	148,057	.0	.0	.0	3,421	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		45,764	45,764	49,839	49,751	.0	(3,987)	.0	(3,987)	.0	45,764	.0	.0	.0	1,070	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		53,204	53,204	56,876	56,792	.0	(3,589)	.0	(3,589)	.0	53,204	.0	.0	.0	1,096	04/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		159,368	159,368	172,773	172,456	.0	(13,089)	.0	(13,089)	.0	159,368	.0	.0	.0	3,719	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		23,484	23,484	25,726	.0	.0	(2,242)	.0	(2,242)	.0	23,484	.0	.0	.0	318	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLAT INUM 30YR		12/15/2017	PRINCIPAL RECEIPT		4,228	4,228	4,294	4,287	.0	(60)	.0	(60)	.0	4,228	.0	.0	.0	123	12/15/2033
36225B-T0-1	GNMA PASS-THRU X PLAT INUM 30YR		12/15/2017	PRINCIPAL RECEIPT		9,418	9,418	9,582	9,560	.0	(142)	.0	(142)	.0	9,418	.0	.0	.0	305	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLAT INUM 30YR		12/15/2017	PRINCIPAL RECEIPT		2,694	2,694	2,741	2,735	.0	(41)	.0	(41)	.0	2,694	.0	.0	.0	88	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLAT INUM 30YR		12/15/2017	PRINCIPAL RECEIPT		5,007	5,007	5,093	5,083	.0	(76)	.0	(76)	.0	5,007	.0	.0	.0	138	02/15/2033
36225B-2P-6	GNMA PASS-THRU X PLAT INUM 30YR		12/15/2017	PRINCIPAL RECEIPT																

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-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
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		1,284	1,284	1,303	1,300	0	(16)	0	(16)	0	1,284	0	0	0	42	03/15/2034
36210H-UJ-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		2,428	2,428	2,462	2,455	0	(27)	0	(27)	0	2,428	0	0	0	80	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		205	205	208	208	0	(3)	0	(3)	0	205	0	0	0	4	02/15/2034
362900-WX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		5,283	5,283	5,356	5,346	0	(63)	0	(63)	0	5,283	0	0	0	112	01/15/2034
36290R-0C-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		933	933	931	931	0	2	0	2	0	933	0	0	0	28	09/15/2034
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		208	208	207	207	0	0	0	0	0	208	0	0	0	6	06/15/2033
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		3,569	3,569	3,559	3,560	0	9	0	9	0	3,569	0	0	0	127	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		51,152	51,152	52,030	51,931	0	(779)	0	(779)	0	51,152	0	0	0	2,956	10/15/2034
36291B-0X-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		4,440	4,440	4,430	4,430	0	10	0	10	0	4,440	0	0	0	191	08/15/2033
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		10,030	10,030	10,004	10,005	0	25	0	25	0	10,030	0	0	0	379	01/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		818	818	816	816	0	2	0	2	0	818	0	0	0	25	05/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		5,437	5,437	5,423	5,423	0	14	0	14	0	5,437	0	0	0	131	02/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		4,339	4,339	4,408	4,399	0	(60)	0	(60)	0	4,339	0	0	0	133	07/15/2034
36291N-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		16,722	16,722	16,940	16,913	0	(192)	0	(192)	0	16,722	0	0	0	594	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		571	571	580	579	0	(8)	0	(8)	0	571	0	0	0	20	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		38	38	38	38	0	(1)	0	(1)	0	38	0	0	0	1	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		243	243	268	268	0	(25)	0	(25)	0	243	0	0	0	3	04/15/2036
36292F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		7,053	7,053	7,135	7,127	0	(73)	0	(73)	0	7,053	0	0	0	86	05/15/2037
36292K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		38,969	38,969	42,894	42,894	0	(3,926)	0	(3,926)	0	38,969	0	0	0	526	11/15/2038
36292K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		28	28	29	29	0	0	0	0	0	28	0	0	0	1	03/15/2038
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		9,600	9,600	10,571	10,571	0	(970)	0	(970)	0	9,600	0	0	0	192	01/15/2038
36292F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		32	32	33	33	0	0	0	0	0	32	0	0	0	1	12/15/2037
36292K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		194,726	194,726	212,885	212,233	0	(17,507)	0	(17,507)	0	194,726	0	0	0	5,366	06/15/2040
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		11,482	11,482	11,534	11,530	0	(48)	0	(48)	0	11,482	0	0	0	292	05/15/2038
36292K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		43,450	43,450	44,122	44,088	0	(638)	0	(638)	0	43,450	0	0	0	1,540	10/15/2038
36292F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		11,979	11,979	12,142	12,142	0	(164)	0	(164)	0	11,979	0	0	0	294	10/15/2039
21H032-61-3	GNMA JUMBO TBA 30YR TBA 03 500%		01/01/2017	MORGAN STANLEY & CO INC		1,029,453	1,000,000	1,029,453	1,029,453	0	0	0	0	0	1,029,453	0	0	0	2,236	01/15/2048
912810-RM-2	UNITED STATES TREAS BDS		03/23/2017	VARIOUS		594,593	600,000	586,078	586,101	0	47	0	47	0	594,593	0	8,445	8,445	5,173	05/15/2045
912810-RY-6	UNITED STATES TREAS BDS		12/27/2017	NOMURA SEC/FIXED INCOME		169,993	170,000	167,238	167,238	0	0	0	0	0	167,238	0	2,756	2,756	1,715	08/15/2047
912810-OL-5	UNITED STATES TREAS BDS 4.25%11/15		06/27/2017	VARIOUS		720,799	580,000	725,091	724,484	0	(286)	0	(286)	0	724,197	0	(3,399)	(3,399)	4,923	11/15/2040
912828-3F-5	UNITED STATES TREAS NTS		12/19/2017	VARIOUS		1,193,690	1,215,000	1,193,690	1,193,690	0	0	0	0	0	1,193,690	0	2,085	(3,399)	2,719	11/15/2027
912828-2R-8	UNITED STATES TREAS NTS		05/01/2017	JP MORGAN CHASE/HBSCSI		68,507	70,000	67,908	67,935	0	102	0	102	0	68,037	0	470	470	575	04/30/2023
912828-U2-4	UNITED STATES TREAS NTS		01/11/2017	GOLDMAN SACHS & CO		1,451,250	1,500,000	1,443,108	1,443,360	0	140	0	140	0	1,443,500	0	7,750	7,750	4,807	11/15/2026
912828-U5-7	UNITED STATES TREAS NTS		01/03/2017	VARIOUS		1,039,242	1,050,000	1,034,414	1,034,471	0	11	0	11	0	1,034,482	0	4,760	4,760	2,145	11/30/2023
912828-U6-5	UNITED STATES TREAS NTS		01/03/2017	VARIOUS		811,377	820,000	814,042	814,102	0	6	0	6	0	814,108	0	(2,731)	(2,731)	1,380	11/30/2021
912828-U7-3	UNITED STATES TREAS NTS		02/13/2017	VARIOUS		19,192,316	19,250,000	19,139,984	19,140,521	0	645	0	645	0	19,141,166	0	51,151	51,151	17,849	12/15/2019
912828-V2-3	UNITED STATES TREAS NTS		01/30/2017	VARIOUS		1,796,806	1,800,000	1,796,806	1,796,806	0	13	0	13	0	1,796,818	0	(3,202)	(3,202)	3,468	12/31/2023
912828-S5-0	UNITED STATES TREAS NTS TIPS		04/05/2017	BARCLAYS CAP INC		2,681,392	2,700,000	2,640,093	2,652,896	(12,177)	1,864	0	(10,313)	0	2,642,583	0	38,809	38,809	2,466	07/15/2026
0599999	Bonds - U.S. Governments					44,498,281	44,501,261	45,029,026	41,154,292	(12,177)	(632,797)	0	(644,974)	0	44,390,954	0	107,327	107,327	291,932	XXX
Bonds - All Other Governments																				
831594-A6-1	SLOVENIA REP 144A	C	12/13/2017	GOLDMAN SACHS INTERNATIONAL LI		574,355	500,000	552,250	544,825	0	(5,298)	0	(5,298)	0	539,527	0	34,828	34,828	34,708	02/18/2024
1099999	Bonds - All Other Governments					574,355	500,000	552,250	544,825	0	(5,298)	0	(5,298)	0	539,527	0	34,828	34,828	34,708	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452152-MM-0	ILLINOIS ST		05/23/2017	BANK OF NEW YORK		1,014,420	1,000,000	1,056,940	1,039,379	0	(2,488)	0	(2,488)	0	1,036,890	0	7,530	7,530	40,972	08/01/2024
452152-MR-9	ILLINOIS ST		06/30/2017	CITIGROUP GLOBAL		1,042,950	1,000,000	991,110	993,075	0	325	0	325	0	993,400	0	19,550	19,550	46,528	08/01/2025
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					2,057,370	2,000,000	2,048,050	2,032,454	0	(2,164)	0	(2,164)	0	2,030,290	0	27,080	27,080	87,500	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
250375-DV-1	DESERT CALIF CMNTY COLLEGE DIS		08/01/2017	CALLED @ 100.000000%		1,000,000	1,000,000	993,050	993,660	0	119	0	119	0	993,778	0	6,222	6,222	50,000	08/01/2037
2499999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					1,000,000	1,000,000	993,050	993,660	0	119	0	119	0	993,778	0	6,222	6,222	50,000	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
081331-AD-2	BELVOIR LD LLC MILITARY HSG REV BD		07/17/2017	JANNEY MONTGOMERY SCOTT		133,759	125,000	48,744	48,297	0	193	0	193	0	48,490	0	85,269	85,269	3,934	12/15/2047
113807-BA-8	BROOKLYN ARENA LOC DEV CORP REV		10/17/2017	BARCLAYS CAP INC		2,088,474	1,780,000	2,187,068	2,169,352	0	(38,474)	0	(38,474)	0	2,130,877	0	(42,403)	(42,403)	97,406	07/15/2024
130795-C0-8	CALIFORNIA STATEWIDE CMNTYS DE		08/15/2017	CALLED @ 100.000000%		3,000,000	3,000,000	2,611,420	2,625,872	0	3,092	0	3,092	0	2,628,964	0	371,036	371,036	150,000	08/15/2047
155048-DL-2	CENTRAL PUGET SOUND WASH REV		10/20/2017	RBC DAIN RAUSCHER		294,582	215,000	269,795	269,722	0	(940)	0	(940)	0	268,782	0	25,800	25,800	9,108	11/01/2046
02R022-41-5	FHLMC GOLD TBA 15YR TBA 02 500% J		01/01/2017	WACHOVIA SECURITIES LLC		1,001,250	1,000,000	1,001,250	1,001,250	0	0	0	0	0	1,001,250	0	0	0	1,528	01/15/2032
02R030-61-6	FHLMC GOLD TBA 30 YR																			

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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 (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
31307L-RF-7	FHLMC PC GOLD 15 YR		12/15/2017	PRINCIPAL RECEIPT		43,937	43,937	44,864	40,704	0	(902)	0	(902)	0	43,937	0	0	0	452	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR		12/15/2017	PRINCIPAL RECEIPT		89,481	89,481	91,421	91,380	0	(1,898)	0	(1,898)	0	89,481	0	0	0	1,476	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15		12/15/2017	PRINCIPAL RECEIPT		10,394	10,394	10,614	9,454	0	(209)	0	(209)	0	10,394	0	0	0	132	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20		12/15/2017	PRINCIPAL RECEIPT		20,090	20,090	21,991	20,090	0	(1,901)	0	(1,901)	0	20,090	0	0	0	281	06/01/2030
3128P8-DM-0	FHLMC PC GOLD CASH 20		12/15/2017	PRINCIPAL RECEIPT		60,298	60,298	61,673	0	0	(1,376)	0	(1,376)	0	60,298	0	0	0	405	01/01/2037
31335H-SN-3	FHLMC PC GOLD CASH 20		12/15/2017	PRINCIPAL RECEIPT		29,785	29,785	32,603	0	0	(2,818)	0	(2,818)	0	29,785	0	0	0	429	03/01/2024
31292L-YA-7	FHLMC PC GOLD CASH 30		12/15/2017	PRINCIPAL RECEIPT		76,493	76,493	74,918	74,993	0	1,500	0	1,500	0	76,493	0	0	0	1,313	11/01/2042
31292R-7M-8	FHLMC PC GOLD CASH 30		03/15/2017	VARIOUS		2,929,594	2,859,425	2,957,105	2,952,611	0	(4,227)	0	(4,227)	0	2,948,384	0	(18,790)	(18,790)	27,757	06/01/2042
3132KE-JK-2	FHLMC PC GOLD CI 15YR		12/15/2017	PRINCIPAL RECEIPT		20,300	20,300	20,726	18,166	0	(411)	0	(411)	0	20,300	0	0	0	251	09/01/2028
3132LS-AE-3	FHLMC PC GOLD CI 30YR		12/15/2017	PRINCIPAL RECEIPT		26,728	26,728	26,643	23,667	0	23	0	23	0	26,728	0	0	0	436	04/01/2043
3132LS-YF-7	FHLMC PC GOLD CI 30YR		12/15/2017	PRINCIPAL RECEIPT		48,960	48,960	51,974	51,948	0	(2,988)	0	(2,988)	0	48,960	0	0	0	993	11/01/2043
3132L7-S6-7	FHLMC PC GOLD CI 30YR		12/15/2017	PRINCIPAL RECEIPT		34,250	34,250	36,324	0	0	(2,074)	0	(2,074)	0	34,250	0	0	0	214	01/01/2044
3132L8-Y7-6	FHLMC PC GOLD CI 30YR		12/15/2017	PRINCIPAL RECEIPT		12,899	12,899	13,357	0	0	(459)	0	(459)	0	12,899	0	0	0	56	10/01/2047
3128M-VG-4	FHLMC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		35,332	35,332	36,977	0	0	(1,645)	0	(1,645)	0	35,332	0	0	0	378	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		35,542	35,542	39,169	0	0	(3,627)	0	(3,627)	0	35,542	0	0	0	552	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		1,105	1,105	1,215	0	0	(109)	0	(109)	0	1,105	0	0	0	16	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		9,632	9,632	10,590	0	0	(957)	0	(957)	0	9,632	0	0	0	152	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		11,636	11,636	12,594	0	0	(959)	0	(959)	0	11,636	0	0	0	161	11/01/2039
3128M-J-2M-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		17,610	17,610	18,183	0	0	(572)	0	(572)	0	17,610	0	0	0	142	09/01/2047
3128M-J-09-4	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		152,183	152,183	159,649	159,482	0	(7,300)	0	(7,300)	0	152,183	0	0	0	2,688	03/01/2042
3128M-J-SN-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		19,913	19,913	20,142	0	0	(229)	0	(229)	0	19,913	0	0	0	166	03/01/2043
3128M-J-XF-2	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		149,239	149,239	156,094	0	0	(6,856)	0	(6,856)	0	149,239	0	0	0	2,592	11/01/2045
3128M-J-XK-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		296,937	296,937	302,423	0	0	(5,486)	0	(5,486)	0	296,937	0	0	0	4,604	12/01/2045
3128M-J-Z4-5	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		212,141	212,141	223,676	0	0	(11,535)	0	(11,535)	0	212,141	0	0	0	1,387	05/01/2047
312938-VG-4	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		28,371	28,371	28,415	28,411	0	(40)	0	(40)	0	28,371	0	0	0	616	01/01/2040
312939-ZJ-3	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		701,530	701,530	763,133	764,427	0	(62,897)	0	(62,897)	0	701,530	0	0	0	13,343	02/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		145,550	145,550	154,680	154,408	0	(8,858)	0	(8,858)	0	145,550	0	0	0	3,875	07/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		18,336	18,336	20,129	0	0	(1,793)	0	(1,793)	0	18,336	0	0	0	204	08/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		195,850	195,850	207,157	206,804	0	(10,954)	0	(10,954)	0	195,850	0	0	0	4,012	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		302,421	302,421	319,101	318,649	0	(16,228)	0	(16,228)	0	302,421	0	0	0	6,839	12/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		35,616	35,616	34,251	34,342	0	1,274	0	1,274	0	35,616	0	0	0	1,268	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		949	949	918	920	0	29	0	29	0	949	0	0	0	29	09/01/2034
31297M-3M-6	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		5,101	5,101	5,039	5,042	0	60	0	60	0	5,101	0	0	0	153	04/01/2035
312970-C3-1	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		35,440	35,440	34,992	35,016	0	424	0	424	0	35,440	0	0	0	1,067	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		41,222	41,222	39,498	39,590	0	1,632	0	1,632	0	41,222	0	0	0	858	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		9,996	9,996	9,867	9,873	0	122	0	122	0	9,996	0	0	0	300	05/01/2035
31335A-5C-8	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		6,161	6,161	6,200	0	0	(39)	0	(39)	0	6,161	0	0	0	15	01/01/2047
31335A-KS-6	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		61,575	61,575	64,200	10,139	0	(2,622)	0	(2,622)	0	61,575	0	0	0	908	07/01/2045
31335A-W0-7	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		55,269	55,269	55,812	0	0	(543)	0	(543)	0	55,269	0	0	0	138	06/01/2046
31335B-CZ-7	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		24,007	24,007	24,157	0	0	(150)	0	(150)	0	24,007	0	0	0	93	05/01/2047
313266-AA-7	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		725,215	725,215	765,441	733,483	0	(41,208)	0	(41,208)	0	725,215	0	0	0	15,668	08/01/2041
31326R-L6-6	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		63,828	63,828	66,309	0	0	(2,481)	0	(2,481)	0	63,828	0	0	0	630	02/01/2042
31326S-5M-7	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		59,077	59,077	63,170	0	0	(4,094)	0	(4,094)	0	59,077	0	0	0	664	04/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		80,002	80,002	80,962	80,913	0	(911)	0	(911)	0	80,002	0	0	0	1,402	09/01/2042
3132HP-6F-3	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		108,163	108,163	109,377	109,320	0	(1,157)	0	(1,157)	0	108,163	0	0	0	1,774	11/01/2042
3132J6-6Y-5	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		137,812	137,812	134,553	130,512	0	3,137	0	3,137	0	137,812	0	0	0	2,266	02/01/2043
3132J8-TV-2	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		37,774	37,774	37,573	0	0	200	0	200	0	37,774	0	0	0	374	04/01/2043
3132J8-O4-8	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		76,586	76,586	78,776	78,724	0	(2,138)	0	(2,138)	0	76,586	0	0	0	1,640	07/01/2043
3132OM-YR-6	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		4,028	4,028	4,081	0	0	(53)	0	(53)	0	4,028	0	0	0	36	02/01/2045
3132OS-WK-0	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		166,650	166,650	170,680	96,991	0	(4,040)	0	(4,040)	0	166,650	0	0	0	2,581	09/01/2045
3132OU-WF-6	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		59,008	59,008	59,284	47,481	0	(274)	0	(274)	0	59,008	0	0	0	634	12/01/2045
3132WJ-FD-8	FHLMC PC GOLD PC 30YR		12/15/2017	VARIOUS		3,812,294	3,771,491	3,896,388	3,663,445	0	7,908	0	7,908	0	3,704,085	0	108,209	108,209	75,712	11/01/2046

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132HR-FV-7	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		7,753	7,753	7,864	0	0	(111)	0	(111)	0	7,753	0	0	0	62	01/01/2043
3132OT-W8-5	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		64,573	64,573	69,108	69,117	0	(4,544)	0	(4,544)	0	64,573	0	0	0	1,380	10/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		5,509	5,509	5,553	0	0	(44)	0	(44)	0	5,509	0	0	0	52	10/01/2046
3137W-F8-5	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		28,165	28,165	27,835	27,965	0	200	0	200	0	28,165	0	0	0	792	10/01/2020
31385J-OU-5	FNMA PASS-THRU INT 15 YEAR		10/31/2017	VARIOUS		6,557	6,557	6,631	6,547	0	10	0	10	0	6,557	0	0	0	126	10/01/2017
31385X-L8-8	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		9,345	9,345	9,449	9,337	0	8	0	8	0	9,345	0	0	0	234	06/01/2018
31389W-SS-0	FNMA PASS-THRU INT 15 YEAR		04/28/2017	VARIOUS		787	787	792	785	0	2	0	2	0	787	0	0	0	9	04/01/2017
3138A2-OY-8	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		161,097	161,097	168,334	0	0	(7,237)	0	(7,237)	0	161,097	0	0	0	1,437	12/01/2025
3138A5-OL-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		35,782	35,782	37,805	37,377	0	(1,594)	0	(1,594)	0	35,782	0	0	0	752	01/01/2026
3138A6-ZR-4	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		151,629	151,629	160,180	158,311	0	(6,683)	0	(6,683)	0	151,629	0	0	0	2,244	04/01/2026
3138A7-G6-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		112,981	112,981	118,644	117,625	0	(4,644)	0	(4,644)	0	112,981	0	0	0	2,208	02/01/2026
3138AB-BA-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		64,048	64,048	67,040	66,349	0	(2,301)	0	(2,301)	0	64,048	0	0	0	1,164	03/01/2026
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		14,303	14,303	15,054	0	0	(751)	0	(751)	0	14,303	0	0	0	173	07/01/2026
3138AU-6R-3	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		20,174	20,174	20,967	20,796	0	(623)	0	(623)	0	20,174	0	0	0	330	10/01/2026
3138AV-RH-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		93,914	93,914	97,605	96,913	0	(2,999)	0	(2,999)	0	93,914	0	0	0	1,470	10/01/2026
3138E1-H6-7	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		73,966	73,966	76,895	76,324	0	(2,358)	0	(2,358)	0	73,966	0	0	0	1,291	01/01/2027
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		15,599	15,599	16,394	0	0	(795)	0	(795)	0	15,599	0	0	0	176	08/01/2026
3138MO-HS-5	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		218,192	218,192	223,306	222,972	0	(4,780)	0	(4,780)	0	218,192	0	0	0	2,968	12/01/2027
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		509,227	509,227	516,779	515,281	0	(6,054)	0	(6,054)	0	509,227	0	0	0	6,929	12/01/2027
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		86,776	86,776	90,040	89,465	0	(2,689)	0	(2,689)	0	86,776	0	0	0	1,218	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		11,162	11,162	10,816	10,870	0	293	0	293	0	11,162	0	0	0	125	09/01/2028
3138WC-JZ-7	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		674,452	674,452	699,273	611,063	0	(23,605)	0	(23,605)	0	674,452	0	0	0	9,931	08/01/2029
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		364,180	364,180	368,875	368,606	0	(4,426)	0	(4,426)	0	364,180	0	0	0	5,029	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		78,825	78,825	80,001	79,979	0	(1,154)	0	(1,154)	0	78,825	0	0	0	912	08/01/2031
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		42,288	42,288	42,390	0	0	(102)	0	(102)	0	42,288	0	0	0	253	08/01/2028
3138X1-6H-4	FNMA PASS-THRU INT 15 YEAR		12/29/2017	VARIOUS		1,451,395	1,445,308	1,469,246	1,465,970	0	(3,549)	0	(3,549)	0	1,462,421	0	(11,026)	(11,026)	35,968	10/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		146,213	146,213	155,019	139,101	0	(8,902)	0	(8,902)	0	146,213	0	0	0	2,645	12/01/2028
3138XS-ST-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		12,196	12,196	12,604	0	0	(409)	0	(409)	0	12,196	0	0	0	64	05/01/2029
3138XY-T6-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		37,312	37,312	39,003	38,995	0	(1,683)	0	(1,683)	0	37,312	0	0	0	625	07/01/2029
3138YA-GT-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		65,817	65,817	68,408	68,232	0	(2,415)	0	(2,415)	0	65,817	0	0	0	1,053	11/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		86,097	86,097	91,451	91,567	0	(5,470)	0	(5,470)	0	86,097	0	0	0	1,300	06/01/2030
31391B-RY-5	FNMA PASS-THRU INT 15 YEAR		09/25/2017	PRINCIPAL RECEIPT		656	656	660	0	0	2	0	2	0	656	0	0	0	12	09/01/2017
31391X-BJ-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,686	3,686	3,585	3,659	0	27	0	27	0	3,686	0	0	0	81	03/01/2018
31400C-6N-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,109	7,109	6,914	7,052	0	57	0	57	0	7,109	0	0	0	170	05/01/2018
31402H-YC-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		27,060	27,060	26,967	26,969	0	91	0	91	0	27,060	0	0	0	713	12/01/2018
31402R-JB-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		28,873	28,873	28,096	28,498	0	375	0	375	0	28,873	0	0	0	678	07/01/2020
31402T-RL-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		4,543	4,543	4,418	4,505	0	39	0	39	0	4,543	0	0	0	103	08/01/2018
314030-ZL-3	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		6,793	6,793	6,762	6,768	0	25	0	25	0	6,793	0	0	0	177	12/01/2018
314050-XD-4	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,936	5,936	5,964	5,931	0	5	0	5	0	5,936	0	0	0	181	07/01/2019
31405R-TH-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		13,456	13,456	13,338	13,382	0	74	0	74	0	13,456	0	0	0	279	11/01/2019
31407J-AD-4	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		128	128	128	0	0	0	0	0	128	0	0	0	4	09/01/2021	
31407O-CV-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		794	794	794	793	0	2	0	2	0	794	0	0	0	20	02/01/2021
31409Y-EB-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		577	577	577	576	0	1	0	1	0	577	0	0	0	18	09/01/2021
3140E4-TC-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		265,135	265,135	278,102	278,475	0	(13,339)	0	(13,339)	0	265,135	0	0	0	3,952	02/01/2031
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		77,462	77,462	81,108	73,229	0	(3,740)	0	(3,740)	0	77,462	0	0	0	1,282	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		61,689	61,689	64,485	64,472	0	(2,782)	0	(2,782)	0	61,689	0	0	0	898	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		15,799	15,799	16,515	16,512	0	(713)	0	(713)	0	15,799	0	0	0	252	01/01/2031
3140EY-ST-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		19,374	19,374	20,252	20,249	0	(875)	0	(875)	0	19,374	0	0	0	334	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		194,435	194,435	203,245	203,212	0	(8,777)	0	(8,777)	0	194,435	0	0	0	2,885	06/01/2031
3140FL-MY-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		93,446	93,446	95,943	0	0	(2,497)	0	(2,497)	0	93,446	0	0	0	1,056	12/01/2031
31410C-EP-3	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		297	297	297	296	0	1	0	1	0	297	0	0	0	9	05/01/2021
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		13,999	13,999	14,714	14,471	0	(473)	0	(473)	0	13,999	0	0	0	375	09/01/2024
31410K-66-4	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,694	5,694	5,993	5,859	0	(165)	0	(165)	0	5,694	0	0	0	144	09/01/2024
31410N-V2-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		299	299	299	298	0	1	0	1	0	299	0	0	0	9	06/01/2021
31410X-PE-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		45	45	45	0	0	0	0	0	45	0	0	0	1	09/01/2021	
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,950	7,950	8,392	8,292	0	(342)	0	(342)	0	7,950	0	0	0	167	09/01/2025
31417A-KO-1	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		137,403	137,403	144,638	143,139	0	(5,736)	0	(5,736)	0	137,403	0	0	0	2,175	11/01/2026
31417O-KK-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		52,919	52,919	56,029	40,431	0	(2,599)	0	(2,599)	0	52,919	0	0	0	878	10/01/2024
31417Y-HK-6	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		36,444	36,444	37,111	36,904	0	(459)	0	(459)	0	36,444	0	0	0		

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31419A-HL-4	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		86,383	86,383	91,849	90,874	0	(4,991)	0	(4,991)	0	86,383	0	0	0	2,151	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		331,824	331,824	351,372	326,326	0	(19,538)	0	(19,538)	0	331,824	0	0	0	5,829	12/01/2025
31419A-TH-0	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		95,642	95,642	101,725	100,563	0	(4,921)	0	(4,921)	0	95,642	0	0	0	2,018	11/01/2025
31419C-LC-5	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		29,396	29,396	29,483	29,446	0	(50)	0	(50)	0	29,396	0	0	0	449	01/01/2026
31412N-Z6-4	FNMA PASS-THRU INT 20 YR		12/26/2017	PRINCIPAL RECEIPT		187	187	202	0	0	(15)	0	(15)	0	187	0	0	0	3	02/01/2029
31368H-NO-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		117,496	117,496	130,439	0	0	(12,943)	0	(12,943)	0	117,496	0	0	0	1,900	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,551	2,551	2,588	2,583	0	(32)	0	(32)	0	2,551	0	0	0	80	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,335	3,335	3,383	3,376	0	(42)	0	(42)	0	3,335	0	0	0	102	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,790	3,790	4,233	0	0	(444)	0	(444)	0	3,790	0	0	0	51	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		593	593	571	572	0	20	0	20	0	593	0	0	0	17	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		836	836	850	847	0	(11)	0	(11)	0	836	0	0	0	28	10/01/2029
31375K-TO-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		483	483	496	492	0	(9)	0	(9)	0	483	0	0	0	9	02/01/2026
31383M-S5-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		131	131	135	134	0	(3)	0	(3)	0	131	0	0	0	5	08/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,093	2,093	2,159	2,148	0	(55)	0	(55)	0	2,093	0	0	0	65	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,518	7,518	7,755	7,728	0	(209)	0	(209)	0	7,518	0	0	0	241	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,296	3,296	3,345	3,339	0	(43)	0	(43)	0	3,296	0	0	0	104	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,070	2,070	2,099	2,095	0	(26)	0	(26)	0	2,070	0	0	0	67	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,167	7,167	7,262	7,250	0	(83)	0	(83)	0	7,167	0	0	0	221	04/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,988	1,988	2,018	2,013	0	(25)	0	(25)	0	1,988	0	0	0	62	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		18,768	18,768	18,827	18,815	0	(47)	0	(47)	0	18,768	0	0	0	424	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,688	5,688	5,871	5,848	0	(159)	0	(159)	0	5,688	0	0	0	168	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		12,319	12,319	12,717	12,672	0	(352)	0	(352)	0	12,319	0	0	0	209	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		47	47	49	49	0	(1)	0	(1)	0	47	0	0	0	2	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		72	72	75	74	0	(2)	0	(2)	0	72	0	0	0	2	03/01/2032
31389Y-AR-2	FNMA PASS-THRU LNG 30 YEAR		03/31/2017	VARIOUS		5,149	5,149	5,316	5,300	0	(151)	0	(151)	0	5,149	0	(1)	(1)	83	08/01/2032
3138A6-YC-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		689	689	767	0	0	(78)	0	(78)	0	689	0	0	0	30	05/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		174,180	174,180	187,685	187,231	0	(13,051)	0	(13,051)	0	174,180	0	0	0	3,880	04/01/2041
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		99,608	99,608	108,993	108,711	0	(9,103)	0	(9,103)	0	99,608	0	0	0	1,794	08/01/2041
3138EO-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		499,370	499,370	513,384	513,026	0	(13,656)	0	(13,656)	0	499,370	0	0	0	8,812	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,411,977	1,411,977	1,518,781	1,400,896	0	(110,506)	0	(110,506)	0	1,411,977	0	0	0	23,831	01/01/2042
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		112,672	112,672	118,376	118,201	0	(5,528)	0	(5,528)	0	112,672	0	0	0	2,330	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		291,759	291,759	312,547	312,063	0	(20,303)	0	(20,303)	0	291,759	0	0	0	6,523	03/01/2042
3138EE-PU-7	FNMA PASS-THRU LNG 30 YEAR		03/27/2017	VARIOUS		2,372,671	2,313,987	2,386,603	2,382,748	0	(3,272)	0	(3,272)	0	2,379,476	0	(6,805)	(6,805)	22,475	03/01/2042
3138EG-26-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		4,287	4,287	4,787	0	0	(500)	0	(500)	0	4,287	0	0	0	71	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,086	7,086	8,200	0	0	(1,114)	0	(1,114)	0	7,086	0	0	0	108	05/01/2040
3138EG-NW-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		23,015	23,015	24,940	0	0	(1,926)	0	(1,926)	0	23,015	0	0	0	285	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		420	420	469	0	0	(49)	0	(49)	0	420	0	0	0	7	07/01/2038
3138EG-24-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		37,981	37,981	40,431	40,340	0	(2,359)	0	(2,359)	0	37,981	0	0	0	839	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		44,823	44,823	45,571	45,533	0	(710)	0	(710)	0	44,823	0	0	0	828	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		35,966	35,966	39,607	39,483	0	(3,518)	0	(3,518)	0	35,966	0	0	0	1,012	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		301,192	301,192	311,828	311,487	0	(10,295)	0	(10,295)	0	301,192	0	0	0	5,983	10/01/2042
3138EJ-YR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		188,505	188,505	206,708	205,722	0	(17,217)	0	(17,217)	0	188,505	0	0	0	4,154	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		61,496	61,496	63,874	0	0	(2,378)	0	(2,378)	0	61,496	0	0	0	558	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		111,185	111,185	117,479	111,852	0	(6,228)	0	(6,228)	0	111,185	0	0	0	2,062	08/01/2042
3138EK-MW-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		169,548	169,548	174,634	174,368	0	(4,821)	0	(4,821)	0	169,548	0	0	0	2,668	02/01/2043
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		14,695	14,695	15,277	0	0	(582)	0	(582)	0	14,695	0	0	0	140	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		43,495	43,495	49,525	0	0	(6,030)	0	(6,030)	0	43,495	0	0	0	739	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		119,402	119,402	129,147	68,848	0	(9,786)	0	(9,786)	0	119,402	0	0	0	2,153	09/01/2042
3138EM-6K-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		138,818	138,818	152,472	0	0	(13,654)	0	(13,654)	0	138,818	0	0	0	2,353	11/01/2044
3138EM-HB-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		251,224	251,224	263,628	263,229	0	(12,005)	0	(12,005)	0	251,224	0	0	0	4,477	03/01/2044
3138EM-T8-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		144,205	144,205	159,578	97,609	0	(15,252)	0	(15,252)	0	144,205	0	0	0	3,076	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		62,829	62,829	66,422	66,554	0	(3,726)	0	(3,726)	0	62,829	0	0	0	1,297	02/01/2045
3138EP-WP-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		138,207	138,207	137,361	846	0	0	0	0	138,207	0	0	0	1,630	06/01/2045	
3138EO-FH-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		167,557	167,557	181,263	0	0	(13,706)	0	(13,706)	0	167,557	0	0	0	1,890	01/01/2042
3138EO-JB-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		31,731	31,731	32,829	0	0	(1,098)	0	(1,098)	0	31,731	0	0	0	328	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		651,961	651,961	704,635	0	0	(52,674)	0	(52,674)	0	651,961	0	0	0	11,283	10/01/2045
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		17,152	17,152	18,399	0	0	(1,246)	0	(1,246)	0	17,152	0	0	0	100	10/01/2046
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		42,290	42,290	42,761	0	0	(471)	0	(471)	0	42,290	0	0	0	365	12/01/2046
3138LO-OG-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		96,506	96,506	99,116	98,996	0	(2,490)	0	(2,4							

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138M-30-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,480	1,480	1,491	1,490	0	(10)	0	(10)	0	1,480	0	0	0	22	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		23,133	23,133	23,424	23,409	0	(276)	0	(276)	0	23,133	0	0	0	340	12/01/2042
3138MO-DR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,417	7,417	7,525	7,519	0	(102)	0	(102)	0	7,417	0	0	0	145	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,775	2,775	2,721	2,721	0	54	0	54	0	2,775	0	0	0	9	02/01/2043
3138Y1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		736,903	736,903	747,899	747,130	0	(10,228)	0	(10,228)	0	736,903	0	0	0	11,540	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		26,205	26,205	25,748	25,762	0	443	0	443	0	26,205	0	0	0	427	05/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		29,361	29,361	29,724	29,724	0	(364)	0	(364)	0	29,361	0	0	0	237	03/01/2043
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		174,879	174,879	182,011	181,861	0	(6,982)	0	(6,982)	0	174,879	0	0	0	3,805	08/01/2043
3138W9-KO-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,411	8,411	8,513	8,513	0	(102)	0	(102)	0	8,411	0	0	0	72	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		113,014	113,014	114,378	114,378	0	(1,364)	0	(1,364)	0	113,014	0	0	0	911	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		6,085	6,085	6,158	6,158	0	(73)	0	(73)	0	6,085	0	0	0	52	11/01/2043
3138WC-50-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		77,705	77,705	82,149	82,316	0	(4,611)	0	(4,611)	0	77,705	0	0	0	1,733	10/01/2044
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		73,344	73,344	80,558	80,558	0	(7,214)	0	(7,214)	0	73,344	0	0	0	736	06/01/2044
3138WC-F2-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		110,968	110,968	114,053	114,053	0	(3,085)	0	(3,085)	0	110,968	0	0	0	1,654	07/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		449,929	449,929	475,824	475,824	0	(26,455)	0	(26,455)	0	449,929	0	0	0	8,966	07/01/2044
3138WC-LM-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		378,738	378,738	388,947	388,947	0	(10,209)	0	(10,209)	0	378,738	0	0	0	5,320	08/01/2044
3138WD-B6-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		672,640	672,640	709,004	709,004	0	(36,365)	0	(36,365)	0	672,640	0	0	0	13,398	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		32,170	32,170	34,289	34,449	0	(2,280)	0	(2,280)	0	32,170	0	0	0	629	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		24,068	24,068	24,924	24,924	0	(856)	0	(856)	0	24,068	0	0	0	240	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		34,205	34,205	36,460	36,629	0	(2,424)	0	(2,424)	0	34,205	0	0	0	697	07/01/2045
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		181,849	181,849	186,260	186,262	0	(4,413)	0	(4,413)	0	181,849	0	0	0	3,645	03/01/2045
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		229,768	229,768	244,909	246,046	0	(16,278)	0	(16,278)	0	229,768	0	0	0	5,208	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		243,848	243,848	252,079	252,079	0	(8,181)	0	(8,181)	0	243,848	0	0	0	3,365	05/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		37,151	37,151	38,519	38,519	0	(1,368)	0	(1,368)	0	37,151	0	0	0	231	06/01/2045
3138WF-B6-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		103,406	103,406	105,870	105,870	0	(2,464)	0	(2,464)	0	103,406	0	0	0	1,833	07/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		16,205	16,205	16,791	16,791	0	(586)	0	(586)	0	16,205	0	0	0	151	08/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		68,245	68,245	70,559	70,559	0	(2,314)	0	(2,314)	0	68,245	0	0	0	753	09/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		34,235	34,235	34,552	34,552	0	(317)	0	(317)	0	34,235	0	0	0	302	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		18,285	18,285	18,903	18,903	0	(619)	0	(619)	0	18,285	0	0	0	213	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		21,892	21,892	22,632	22,632	0	(741)	0	(741)	0	21,892	0	0	0	257	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		220,265	220,265	235,856	235,842	0	(15,577)	0	(15,577)	0	220,265	0	0	0	4,333	03/01/2046
3138WG-V5-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		49,228	49,228	51,051	51,051	0	(1,823)	0	(1,823)	0	49,228	0	0	0	144	04/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		24,126	24,126	24,765	24,764	0	(638)	0	(638)	0	24,126	0	0	0	496	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		149,464	149,464	147,166	147,156	0	2,308	0	2,308	0	149,464	0	0	0	2,731	04/01/2046
3138WG-X0-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,300	5,300	5,562	5,562	0	(261)	0	(261)	0	5,300	0	0	0	102	04/01/2046
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		101,431	101,431	104,118	104,115	0	(2,683)	0	(2,683)	0	101,431	0	0	0	1,954	04/01/2046
3138WH-GL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		834,202	834,202	896,815	830,329	0	(63,247)	0	(63,247)	0	834,202	0	0	0	19,071	06/01/2046
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		22,867	22,867	23,051	23,051	0	(184)	0	(184)	0	22,867	0	0	0	57	07/01/2046
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		53,100	53,100	54,901	54,901	0	(1,800)	0	(1,800)	0	53,100	0	0	0	547	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		23,911	23,911	24,614	24,613	0	(701)	0	(701)	0	23,911	0	0	0	444	08/01/2046
3138WJ-K4-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		61,119	61,119	60,854	60,854	0	265	0	265	0	61,119	0	0	0	1,038	11/01/2046
3138WJ-TE-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		95,257	95,257	96,462	96,462	0	(1,206)	0	(1,206)	0	95,257	0	0	0	709	01/01/2047
3138WN-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		542,341	542,341	553,188	552,700	0	(10,359)	0	(10,359)	0	542,341	0	0	0	10,208	05/01/2043
3138WO-AX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		408,267	408,267	399,875	353,134	0	7,684	0	7,684	0	408,267	0	0	0	6,359	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		62,062	62,062	64,423	64,423	0	(2,361)	0	(2,361)	0	62,062	0	0	0	507	05/01/2043
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		33,438	33,438	33,842	33,842	0	(404)	0	(404)	0	33,438	0	0	0	264	06/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,217	8,217	8,306	8,306	0	(89)	0	(89)	0	8,217	0	0	0	74	04/01/2045
3138X3-N4-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		194	194	191	191	0	4	0	4	0	194	0	0	0	1	08/01/2043
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		117,054	117,054	120,546	113,073	0	(3,652)	0	(3,652)	0	117,054	0	0	0	2,118	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		82,453	82,453	86,485	86,413	0	(3,960)	0	(3,960)	0	82,453	0	0	0	1,685	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		22,039	22,039	22,305	22,305	0	(266)	0	(266)	0	22,039	0	0	0	185	08/01/2043
3138X5-O4-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		177,361	177,361	187,559	187,372	0	(10,011)	0	(10,011)	0	177,361	0	0	0	4,587	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		16,413	16,413	17,710	17,710	0	(1,296)	0	(1,296)	0	16,413	0	0	0	235	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		33,948	33,948	36,186	36,352	0	(2,404)	0	(2,404)	0	33,948	0	0	0	674	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		34,960	34,960	37,264	37,436	0	(2,476)	0	(2,476)	0	34,960	0	0	0	704	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		116,397	116,397	121,485	121,474	0	(5,077)	0	(5,077)	0	116,397	0	0	0	2,319	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		97,303	97,303	100,192	100,347	0	(3,044)	0	(3,044)	0	97,303	0	0	0	1,462	10/01/2044
3138YA-HJ-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT																

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,077	5,077	5,308	5,286	0	(209)	0	(209)	0	5,077	0	0	0	139	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		113	113	126	0	0	(12)	0	(12)	0	113	0	0	0	2	08/01/2033
31401Y-DB-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		166	166	171	0	0	(4)	0	(4)	0	166	0	0	0	6	06/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		571	571	589	587	0	(15)	0	(15)	0	571	0	0	0	20	05/01/2034
31402C-4E-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		100,422	100,422	110,280	109,817	0	(9,395)	0	(9,395)	0	100,422	0	0	0	2,734	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		37,935	37,935	41,687	41,586	0	(3,651)	0	(3,651)	0	37,935	0	0	0	1,055	04/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		68,831	68,831	70,680	70,515	0	(1,684)	0	(1,684)	0	68,831	0	0	0	2,067	11/01/2033
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		14,175	14,175	15,038	10,444	0	(821)	0	(821)	0	14,175	0	0	0	318	11/01/2033
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		41,712	41,712	43,609	43,450	0	(1,738)	0	(1,738)	0	41,712	0	0	0	1,058	03/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		121,686	121,686	132,201	131,718	0	(10,033)	0	(10,033)	0	121,686	0	0	0	3,101	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		59,717	59,717	63,356	63,084	0	(3,368)	0	(3,368)	0	59,717	0	0	0	1,628	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		340	340	348	348	0	(8)	0	(8)	0	340	0	0	0	11	09/01/2034
31402K-7E-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		56	56	58	58	0	(1)	0	(1)	0	56	0	0	0	2	09/01/2033
31402N-V2-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	06/01/2033
31402O-6T-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		138,810	138,810	144,795	144,399	0	(5,589)	0	(5,589)	0	138,810	0	0	0	3,533	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		148,751	148,751	161,588	161,093	0	(12,342)	0	(12,342)	0	148,751	0	0	0	3,799	06/01/2035
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		115,964	115,964	122,745	122,364	0	(6,400)	0	(6,400)	0	115,964	0	0	0	2,848	06/01/2035
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		513,775	513,775	547,975	542,139	0	(32,664)	0	(32,664)	0	513,775	0	0	0	12,602	07/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		170,164	170,164	184,818	184,185	0	(14,021)	0	(14,021)	0	170,164	0	0	0	4,273	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		490	490	504	502	0	(12)	0	(12)	0	490	0	0	0	22	09/01/2033
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		71,718	71,718	78,599	61,273	0	(6,743)	0	(6,743)	0	71,718	0	0	0	1,801	04/01/2036
31403F-NA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		676	676	695	693	0	(17)	0	(17)	0	676	0	0	0	24	10/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,085	7,085	7,171	7,162	0	(77)	0	(77)	0	7,085	0	0	0	152	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		991	991	1,102	1,102	0	(111)	0	(111)	0	991	0	0	0	18	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,722	1,722	1,770	1,765	0	(42)	0	(42)	0	1,722	0	0	0	42	01/01/2034
31404B-HC-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		123	123	126	126	0	(3)	0	(3)	0	123	0	0	0	4	02/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,962	2,962	3,038	3,030	0	(68)	0	(68)	0	2,962	0	0	0	89	02/01/2034
31404E-K4-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		551	551	566	565	0	(14)	0	(14)	0	551	0	0	0	18	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,716	8,716	8,743	8,738	0	(22)	0	(22)	0	8,716	0	0	0	236	10/01/2033
31405D-CD-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,175	1,175	1,205	1,202	0	(27)	0	(27)	0	1,175	0	0	0	42	07/01/2034
31405E-3E-3	FNMA PASS-THRU LNG 30 YEAR		02/28/2017	VARIOUS		19,342	19,342	19,835	19,803	0	(461)	0	(461)	0	19,342	0	0	0	209	06/01/2034
31405E-7D-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	2	08/01/2034
31405H-6X-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		321	321	329	328	0	(8)	0	(8)	0	321	0	0	0	5	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,368	5,368	5,522	5,509	0	(141)	0	(141)	0	5,368	0	0	0	198	08/01/2034
31405O-M6-2	FNMA PASS-THRU LNG 30 YEAR		04/25/2017	PRINCIPAL RECEIPT		2,194	2,194	2,250	2,246	0	(52)	0	(52)	0	2,194	0	0	0	47	09/01/2034
31405O-S7-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		766	766	786	784	0	(18)	0	(18)	0	766	0	0	0	27	11/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,646	5,646	5,659	5,656	0	(11)	0	(11)	0	5,646	0	0	0	126	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,004	3,004	2,791	2,805	0	199	0	199	0	3,004	0	0	0	66	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		4,201	4,201	4,316	4,302	0	(101)	0	(101)	0	4,201	0	0	0	195	03/01/2035
31406H-HT-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		29,949	29,949	28,810	28,868	0	1,080	0	1,080	0	29,949	0	0	0	694	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		672	672	645	647	0	26	0	26	0	672	0	0	0	18	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		11,634	11,634	11,183	11,206	0	428	0	428	0	11,634	0	0	0	336	07/01/2035
31407E-YO-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		45,690	45,690	46,040	46,010	0	(320)	0	(320)	0	45,690	0	0	0	1,314	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		4,921	4,921	4,712	4,723	0	198	0	198	0	4,921	0	0	0	200	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		90,701	90,701	93,770	93,770	0	(3,068)	0	(3,068)	0	90,701	0	0	0	1,051	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		281,212	281,212	290,725	290,725	0	(9,513)	0	(9,513)	0	281,212	0	0	0	3,063	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,478	7,478	7,731	7,731	0	(253)	0	(253)	0	7,478	0	0	0	72	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,952	8,952	9,035	9,035	0	(83)	0	(83)	0	8,952	0	0	0	76	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		92,365	92,365	93,220	93,220	0	(855)	0	(855)	0	92,365	0	0	0	767	01/01/2046
3140E8-DV-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		10,128	10,128	10,221	10,221	0	(94)	0	(94)	0	10,128	0	0	0	83	01/01/2046
3140E8-VI-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		225,614	225,614	240,847	240,847	0	(15,324)	0	(15,324)	0	225,614	0	0	0	4,005	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,701	8,701	8,995	8,995	0	(294)	0	(294)	0	8,701	0	0	0	76	12/01/2045
3140EV-SK-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		34,047	34,047	35,331	35,331	0	(1,285)	0	(1,285)	0	34,047	0	0	0	372	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,355	3,355	3,521	3,521	0	(165)	0	(165)	0	3,355	0	0	0	88	02/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		104,254	104,254	111,684	60,773	0	(7,565)	0	(7,565)	0	104,254	0	0	0	1,412	07/01/2046
3140EW-SO-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		238,712	238,712	245,034	245,027	0	(6,315)	0	(6,315)	0	238,712	0	0	0	5,001	03/01/2046
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		397,570	397,570	425,027	426,180	0	(28,610)	0	(28,610)	0	397,570	0	0	0	4,453	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		22,882	22,882	23,656	23,656	0	(774)	0	(774)	0	22,882	0	0	0	217	04/01/2046
3140F3-YR-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		70,098	70,098	73,559	73,556	0	(3,457)	0	(3,457)	0	70,098	0	0	0	921	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		32,079	32,													

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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 (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
31410K-JY-1	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		171,959	171,959	187,962	188,111	.0	(16,152)	.0	(16,152)	.0	171,959	.0	.0	.0	5,332	05/01/2038
31410K-XY-5	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		128,447	128,447	139,861	139,936	.0	(11,489)	.0	(11,489)	.0	128,447	.0	.0	.0	3,543	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,701	1,701	1,809	.0	.0	(187)	.0	(187)	.0	1,701	.0	.0	.0	27	09/01/2041
31410R-JO-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		339	339	342	342	.0	(3)	.0	(3)	.0	339	.0	.0	.0	15	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,180	1,180	1,191	1,190	.0	(10)	.0	(10)	.0	1,180	.0	.0	.0	36	08/01/2036
31410X-H6-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		637	637	643	642	.0	(5)	.0	(5)	.0	637	.0	.0	.0	34	09/01/2036
31410X-HT-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		335	335	338	338	.0	(3)	.0	(3)	.0	335	.0	.0	.0	11	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		516	516	521	521	.0	(4)	.0	(4)	.0	516	.0	.0	.0	17	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		576	576	568	568	.0	8	.0	8	.0	576	.0	.0	.0	18	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		313	313	309	309	.0	4	.0	4	.0	313	.0	.0	.0	9	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,916	3,916	3,841	3,844	.0	72	.0	72	.0	3,916	.0	.0	.0	114	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		469	469	462	463	.0	6	.0	6	.0	469	.0	.0	.0	7	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		407	407	408	408	.0	(1)	.0	(1)	.0	407	.0	.0	.0	13	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		435	435	474	474	.0	(39)	.0	(39)	.0	435	.0	.0	.0	14	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		272	272	297	296	.0	(24)	.0	(24)	.0	272	.0	.0	.0	8	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		515	515	572	572	.0	(57)	.0	(57)	.0	515	.0	.0	.0	11	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,964	3,964	4,427	.0	.0	(463)	.0	(463)	.0	3,964	.0	.0	.0	43	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		127,355	127,355	127,355	127,417	.0	(61)	.0	(61)	.0	127,355	.0	.0	.0	5,246	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		5,220	5,220	5,828	.0	.0	(608)	.0	(608)	.0	5,220	.0	.0	.0	81	12/01/2037
31414A-PM-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		7,856	7,856	7,964	7,957	.0	(102)	.0	(102)	.0	7,856	.0	.0	.0	436	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		42,600	42,600	46,386	46,329	.0	(3,729)	.0	(3,729)	.0	42,600	.0	.0	.0	985	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,122	1,122	1,252	.0	.0	(130)	.0	(130)	.0	1,122	.0	.0	.0	11	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		454	454	504	.0	.0	(50)	.0	(50)	.0	454	.0	.0	.0	7	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		527	527	588	.0	.0	(61)	.0	(61)	.0	527	.0	.0	.0	6	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,697	1,697	1,903	.0	.0	(205)	.0	(205)	.0	1,697	.0	.0	.0	10	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		39,865	39,865	43,407	43,368	.0	(3,503)	.0	(3,503)	.0	39,865	.0	.0	.0	713	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		2,390	2,390	2,609	2,600	.0	(210)	.0	(210)	.0	2,390	.0	.0	.0	73	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		3,514	3,514	3,826	3,825	.0	(311)	.0	(311)	.0	3,514	.0	.0	.0	88	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		137,079	137,079	149,198	139,914	.0	(11,892)	.0	(11,892)	.0	137,079	.0	.0	.0	3,543	06/01/2038
31415L-OY-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		24,713	24,713	27,582	.0	.0	(2,869)	.0	(2,869)	.0	24,713	.0	.0	.0	376	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		124,849	124,849	137,138	136,828	.0	(11,980)	.0	(11,980)	.0	124,849	.0	.0	.0	3,751	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		77,028	77,028	82,300	82,171	.0	(5,143)	.0	(5,143)	.0	77,028	.0	.0	.0	828	09/01/2038
31415W-Z8-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		40	40	41	41	.0	(1)	.0	(1)	.0	40	.0	.0	.0	1	10/01/2038
31416B-RY-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		57,580	57,580	62,810	65,732	.0	(5,176)	.0	(5,176)	.0	57,580	.0	.0	.0	1,175	07/01/2035
31416T-NK-1	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		136,707	136,707	136,707	137,988	.0	(1,280)	.0	(1,280)	.0	136,707	.0	.0	.0	3,171	07/01/2039
31416V-SZ-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		8,159	8,159	8,988	8,247	.0	(785)	.0	(785)	.0	8,159	.0	.0	.0	212	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		130,278	130,278	136,995	136,734	.0	(6,456)	.0	(6,456)	.0	130,278	.0	.0	.0	3,171	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		122	122	136	.0	.0	(14)	.0	(14)	.0	122	.0	.0	.0	2	09/01/2040
31416X-O4-5	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		73,080	73,080	78,709	78,493	.0	(5,413)	.0	(5,413)	.0	73,080	.0	.0	.0	1,565	02/01/2041
31416X-WV-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		123,150	123,150	130,174	129,983	.0	(6,833)	.0	(6,833)	.0	123,150	.0	.0	.0	2,234	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		174,592	174,592	182,012	181,741	.0	(7,149)	.0	(7,149)	.0	174,592	.0	.0	.0	3,893	09/01/2041
31416Y-RN-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		40,642	40,642	42,356	42,304	.0	(1,662)	.0	(1,662)	.0	40,642	.0	.0	.0	879	06/01/2041
31417B-FU-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		125,172	125,172	131,353	131,194	.0	(6,022)	.0	(6,022)	.0	125,172	.0	.0	.0	2,339	03/01/2042
31417C-L6-0	FNMA PASS-THRU LNS 30 YEAR		03/27/2017	VARIOUS		859,473	838,316	880,101	879,192	.0	(2,123)	.0	(2,123)	.0	877,069	.0	(17,596)	(17,596)	8,109	07/01/2042
31417D-AO-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		30,342	30,342	29,966	29,981	.0	361	.0	361	.0	30,342	.0	.0	.0	469	09/01/2042
31417E-S4-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		73,097	73,097	69,939	70,065	.0	3,032	.0	3,032	.0	73,097	.0	.0	.0	1,243	01/01/2043
31417E-TX-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		15,917	15,917	16,154	.0	.0	(237)	.0	(237)	.0	15,917	.0	.0	.0	138	02/01/2043
31417E-6A-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		162,156	162,156	163,481	144,636	.0	(1,291)	.0	(1,291)	.0	162,156	.0	.0	.0	2,871	07/01/2043
31417E-H5-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		20,313	20,313	21,291	21,002	.0	(920)	.0	(920)	.0	20,313	.0	.0	.0	210	05/01/2043
31417E-LV-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		16,258	16,258	16,505	.0	.0	(247)	.0	(247)	.0	16,258	.0	.0	.0	142	05/01/2043
31417E-OP-4	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		29,059	29,059	29,205	.0	.0	(145)	.0	(145)	.0	29,059	.0	.0	.0	209	05/01/2043
31417K-SE-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		49,060	49,060	48,017	48,060	.0	1,000	.0	1,000	.0	49,060	.0	.0	.0	918	08/01/2039
31417L-M3-6	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		329,463	329,463	342,178	341,414	.0	(11,951)	.0	(11,951)	.0	329,463	.0	.0	.0	8,266	07/01/2039
31417V-OF-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		1,365	1,365	1,503	.0	.0	(138)	.0	(138)	.0	1,365	.0	.0	.0	16	01/01/2040
31417V-7B-7	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		13,768	13,768	14,034	14,019	.0	(252)	.0	(252)	.0	13,768	.0	.0	.0	277	10/01/2041
31417V-ZA-8	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		195,480	195,480	207,972	207,533	.0	(12,053)	.0	(12,053)	.0	195,480	.0	.0	.0	5,634	05/01/2041
31418A-30-9	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		6,646	6,646	6,724	.0	.0	(78)	.0	(78)	.0	6,646	.0	.0	.0	52	12/01/2043
31418A-X6-0	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		72,558	72,558	75,302	.0	.0	(2,744)	.0	(2,744)	.0	72,558	.0	.0	.0	844	10/01/2043
31418B-W9-3	FNMA PASS-THRU LNS 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		17,857	17,857	18,458	.0	.0	(601)	.0	(601)	.0	17,857	.0	.0	.0	180	12/01/2045
31418B-WF-9	FNMA PASS-THRU LNS 30 YEAR																			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		102,299	102,299	107,867	107,675	0	(5,376)	0	(5,376)	0	102,299	0	0	0	1,752	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		85,156	85,156	91,731	91,442	0	(6,287)	0	(6,287)	0	85,156	0	0	0	1,332	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		03/27/2017	VARIOUS		436,176	415,303	443,289	444,193	0	(683)	0	(683)	0	443,510	0	(7,334)	(7,334)	4,664	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		171,682	171,682	173,632	173,555	0	(1,873)	0	(1,873)	0	171,682	0	0	0	2,977	11/01/2040
3139EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		12/26/2017	PRINCIPAL RECEIPT		6,904	6,904	7,002	0	0	(178)	0	(178)	0	6,904	0	0	0	57	04/01/2022
3140FX-CJ-5	FNMA PASS-THRU REPERF MOD 40		12/26/2017	PRINCIPAL RECEIPT		26,895	26,895	27,500	0	0	(605)	0	(605)	0	26,895	0	0	0	116	05/01/2056
3139WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		12/26/2017	PRINCIPAL RECEIPT		95,271	95,271	99,677	99,868	0	(4,597)	0	(4,597)	0	95,271	0	0	0	1,672	11/01/2036
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		96,832	96,832	98,420	98,347	0	(1,516)	0	(1,516)	0	96,832	0	0	0	2,063	04/01/2042
01F030-61-1	FNMA TBA 30YR TBA 03 000%		01/01/2017	CREDIT SUISSE FIRST BOS		995,625	1,000,000	991,016	991,016	0	0	0	0	0	991,016	0	4,609	4,609	1,417	01/15/2048
64579F-P9-8	NEW JERSEY HEALTH CARE FACS F1		08/08/2017	JP MORGAN SECS INC-F1		272,408	250,000	251,320	250,866	0	(103)	0	(103)	0	250,763	0	21,644	21,644	17,361	07/01/2035
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		01/01/2017	REVERSAL		2,009,375	2,000,000	1,994,648	1,994,648	0	0	0	0	0	1,994,648	0	14,727	14,727	2,000	12/15/2047
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		12/11/2017	VARIOUS		3,680,469	3,500,000	3,679,297	3,156,172	0	0	0	0	0	3,679,297	0	1,172	1,172	6,222	01/15/2048
01F032-61-7	TBA FNMA SINGLE FAMILY		01/11/2017	WACHOVIA SECURITIES LLC		513,594	500,000	511,934	511,934	0	0	0	0	0	511,934	0	1,660	1,660	826	01/15/2048
919061-EY-3	VALDEZ ALASKA MARINE TERM REV		06/30/2017	VARIOUS		2,210,320	2,000,000	2,301,520	2,276,555	0	(25,067)	0	(25,067)	0	2,251,489	0	(41,169)	(41,169)	88,611	01/01/2021
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					75,927,780	74,614,076	77,312,970	66,991,430	0	(1,666,215)	0	(1,666,215)	0	75,576,106	0	351,674	351,674	1,270,457	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		11/30/2017	Sink PMT @ 100.000000		72,774	72,774	76,214	50,219	0	(2,927)	0	(2,927)	0	72,774	0	0	0	2,492	11/30/2024
69429C-AA-8	WANDA PROPERTIES INTERNATIONAL CO.		06/23/2017	VARIOUS		937,375	900,000	1,010,754	993,049	0	(5,203)	0	(5,203)	0	967,846	0	(50,471)	(50,471)	59,339	01/29/2024
69429B-AA-0	WANDA PROPERTIES OVERSEAS LTD CALL		06/22/2017	MORGAN STANLEY & CO INC.		492,850	500,000	514,480	507,845	0	(1,918)	0	(1,918)	0	505,928	0	(13,078)	(13,078)	14,557	11/21/2018
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC		09/22/2017	BANK OF NEW YORK		156,282	150,000	150,000	149,063	938	0	0	938	0	150,000	0	6,282	6,282	9,503	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		10/12/2017	VARIOUS		171,825	740,000	761,625	740,000	17,639	(1,184)	0	(1,184)	0	756,455	0	15,370	15,370	36,378	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE COMPANY INC		10/12/2017	JEFFERIES & COMPANY		133,750	125,000	125,000	125,000	0	0	0	0	0	125,000	0	8,750	8,750	9,141	03/01/2024
00440E-AV-9	ACE INA HLDG INC.		03/03/2017	WACHOVIA SECURITIES LLC		576,447	570,000	568,250	568,417	0	25	0	25	0	568,442	0	8,005	8,005	6,630	05/03/2026
007903-BC-0	ADVANCED MICRO DEVICES INC.		05/15/2017	BANK OF NEW YORK		209,500	200,000	195,000	195,091	0	185	0	185	0	195,275	0	14,225	14,225	12,328	07/01/2024
007661-AB-6	AECOM		09/22/2017	VARIOUS		880,763	840,000	869,625	861,585	0	(3,044)	0	(3,044)	0	858,541	0	22,221	22,221	38,297	10/15/2022
00774C-AB-3	AECOM SR GLBL		09/25/2017	WACHOVIA SECURITIES LLC		180,688	375,000	375,000	0	0	0	0	0	0	175,000	0	5,688	5,688	5,381	03/15/2027
007661-AD-2	AECOM TECHNOLOGY CORP DE		09/25/2017	WACHOVIA SECURITIES LLC		331,500	300,000	300,000	300,000	0	0	0	0	0	300,000	0	31,500	31,500	16,744	10/15/2024
00130H-BU-8	AES CORP		09/22/2017	VARIOUS		1,292,500	1,250,000	1,261,250	1,259,512	0	(710)	0	(710)	0	1,258,802	0	33,698	33,698	84,014	03/15/2024
00130H-BY-0	AES CORP		09/22/2017	DEUTSCHE BANK SECS		127,813	125,000	125,000	0	0	0	0	0	125,000	0	2,813	2,813	498	09/01/2027	
001118-AA-2	AES HAWAII INC.		10/02/2017	Principal Receipt		146,520	146,520	124,737	132,178	0	788	0	788	0	132,967	0	13,553	13,553	6,348	06/30/2022
00817Y-AW-8	AETNA INC NEW		02/14/2017	BARCLAYS CAP INC.		414,305	410,000	408,467	408,542	0	16	0	16	0	408,558	0	5,747	5,747	2,260	06/15/2026
00138C-AC-2	AIG GLOBAL FUNDING		03/09/2017	JEFFERIES & COMPANY		865,113	865,000	863,953	863,966	0	37	0	37	0	864,003	0	(8,889)	(8,889)	5,774	12/15/2021
00912X-AL-8	AIR LEASE CORP.		06/22/2017	BANC OF AMERICA SEC LLC		1,860,095	1,825,000	1,838,789	1,831,313	0	(1,439)	0	(1,439)	0	1,829,874	0	30,221	30,221	58,514	01/15/2019
00912X-AM-6	AIR LEASE CORP.		09/25/2017	BANC OF AMERICA SEC LLC		1,199,193	1,145,000	1,142,733	1,143,564	0	232	0	232	0	1,143,795	0	55,397	55,397	43,876	04/01/2021
00912X-AP-9	AIR LEASE CORP.		04/28/2017	PERSHING LLC		1,853,811	1,850,000	1,843,525	1,847,940	0	638	0	638	0	1,848,578	0	5,233	5,233	31,450	01/15/2018
LX1439-12-9	AIR MEDICAL GROUP HOLDINGS INIT TL		12/22/2017	PER CLIENTS REQUEST		1,518,515	1,524,750	1,524,704	1,522,933	1,771	0	0	1,771	0	1,524,704	0	(6,189)	(6,189)	78,632	04/28/2022
001546-AU-4	AK STL CORP.		10/04/2017	CREDIT SUISSE FIRST BOS		101,250	100,000	100,000	0	0	0	0	0	100,000	0	1,250	1,250	3,753	03/15/2027	
001546-AV-2	AK STL CORP.		10/04/2017	CREDIT SUISSE FIRST BOS		122,813	125,000	125,000	0	0	0	0	0	125,000	0	(2,188)	(2,188)	1,262	10/15/2025	
LX1645-96-4	ALBERTSONS LLC 2017-1 B4 TL		12/29/2017	PER CLIENTS REQUEST		210,506	217,776	212,059	212,059	0	0	0	0	0	212,059	0	(1,553)	(1,553)	10,245	08/25/2021
LX1554-76-0	ALIXPARTNERS LLP INITIAL TL B		04/04/2017	PER CLIENTS REQUEST		1,481,287	1,481,287	1,480,521	1,480,456	65	0	0	65	0	1,480,521	0	766	766	15,621	07/15/2022
018581-AE-8	ALLIANCE DATA SYSTEMS CORP 144A		10/12/2017	BARCLAYS CAP INC.		658,938	650,000	676,875	656,010	715	(1,503)	0	(788)	0	655,222	0	3,715	3,715	43,164	04/01/2020
018581-AF-5	ALLIANCE DATA SYSTEMS CORP 144A		11/06/2017	VARIOUS		250,631	250,000	254,863	250,819	0	(730)	0	(730)	0	250,089	0	542	542	11,900	12/01/2017
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A		03/22/2017	BARCLAYS CAP INC.		222,188	225,000	228,656	217,125	10,484	(150)	0	(10,334)	0	227,459	0	(5,271)	(5,271)	7,928	08/01/2022
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A		09/25/2017	BANC OF AMERICA SEC LLC		207,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,500	7,500	10,771	11/01/2021
01879N-AA-3	ALLIANCE RES OF PART LP 144A		09/25/2017	UBS WARBURG LLC		155,625	150,000	150,000	0	0	0	0	0	150,000	0	5,625	5,625	4,781	05/01/2025	
02005N-AW-0	ALLY FINL INC.		10/26/2017	VARIOUS		1,224,750	1,200,000	1,195,000	1,196,596	0	463	0	463	0	1,197,059	0	27,691	27,691	21,792	11/18/2019
02005N-BA-7	ALLY FINL INC.		09/22/2017	BANC OF AMERICA SEC LLC		261,250	250,000	254,687	0	(286)	0	(286)	0	254,402	0	6,848	6,848	11,434	03/30/2025	
02005N-BC-3	ALLY FINL INC.		09/22/2017	BANC OF AMERICA SEC LLC		261,250	250,000	262,500	0	(102)	0	(102)	0	262,398	0	(1,148)	(1,148)	4,079	05/19/2022	
02005N-BF-6	ALLY FINL INC.		09/22/2017	BANC OF AMERICA SEC LLC		270,000	250,000	262,500	0	(683)	0	(683)	0	261,817	0	8,183	8,183	12,219	11/20/2025	
02005N-AJ-9	ALLY FINL INC GTD SR NT 7.5%		09/22/2017	BANC OF AMERICA SEC LLC		90,200	80,000	90,200	0	(368)	0	(368)	0	89,832	0	368	368	3,183	09/15/2020	
02155F-AC-9	ALTYCE US FINANCE I CORP 144A		09/25/2017	VARIOUS		568,875	550,000	550,000	550,000	0	0	0	0	550,000	0	18,875	1			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
026874-DG-9	AMERICAN INTL GROUP INC		03/09/2017	WACHOVIA SECURITIES LLC		1,047,254	1,035,000	1,034,048	1,034,199		34	34		1,034,233		13,021	13,021	18,311	03/01/2021	
03027X-AJ-9	AMERICAN TOWER CORP NEW		07/05/2017	JEFFERIES & COMPANY		278,510	265,000	279,800	278,815		(680)	(680)		278,136		374	374	10,526	02/15/2026	
03027X-AK-6	AMERICAN TOWER CORP NEW		05/24/2017	BANK OF NEW YORK		391,040	400,000	410,816	410,381		(375)	(375)		410,006		(18,966)	(18,966)	8,438	10/15/2026	
03040H-AD-4	AMERICAN WATER CAPITAL CORP		09/14/2017	Principal Receipt		1,260,000	1,260,000	1,234,985	1,253,842		2,109	2,109		1,255,951		4,049	4,049	95,509	12/21/2018	
03077J-AB-6	AMERIGAS FIN CORP / LLC		02/07/2017	TENDERED BACK TO COMPANY		333,900	318,000	318,000	318,000					318,000		15,900	15,900	5,132	05/20/2022	
030981-AJ-3	AMERIGAS PARTNERS L P		09/25/2017	VARIOUS		854,775	825,000	825,000	825,000					825,000		29,775	29,775	38,871	08/20/2026	
030981-AK-0	AMERIGAS PARTNERS L P		09/25/2017	CREDIT SUISSE FIRST BOS		308,250	300,000	300,000	300,000					300,000		8,250	8,250	12,329	05/20/2025	
030981-AL-8	AMERIGAS PARTNERS L P		09/25/2017	VARIOUS		447,531	445,000	445,000	445,000					445,000		2,531	2,531	11,522	05/20/2027	
032511-BN-6	ANADARKO PETE CORP		05/05/2017	BARCLAYS CAP INC		440,872	400,000	453,464	452,644		(1,714)	(1,714)		450,930		(10,058)	(10,058)	14,492	03/15/2026	
032511-BP-1	ANADARKO PETE CORP		05/24/2017	BANK OF NEW YORK		315,540	255,000	314,257	314,213		(371)	(371)		313,842		1,698	1,698	11,921	03/15/2046	
032654-AN-5	ANALOG DEVICES INC		11/13/2017	PERSHING LLC		454,334	450,000	449,379	362,702		158	158		449,554		4,780	4,780	13,388	12/05/2026	
LX1553-66-3	ANCESTRY.COM TERM LOAN		12/29/2017	VARIOUS		183,527	181,996	181,086	181,086					181,086		2,441	2,441	9,060	10/14/2023	
034863-AB-6	ANGLO AMERICAN CAPITAL PLC 144A		10/03/2017	MORGAN STANLEY & CO INC		138,025	125,000	140,938	140,938		(2,636)	(2,636)		138,301		(276)	(276)	5,762	04/08/2019	
035242-AJ-5	ANHEUSER BUSCH INBEV FIN INC		03/08/2017	BANC OF AMERICA SEC LLC		3,328,101	3,320,000	3,309,608	3,311,488		368	368		3,311,856		16,245	16,245	54,254	02/01/2021	
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC		05/18/2017	BANK OF NEW YORK		187,389	170,000	169,601	169,600		2	2		169,609		17,781	17,781	6,757	02/01/2046	
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC		10/26/2017	PIERPOINT SECURITIES LLC		575,630	560,000	589,674	587,803		(2,280)	(2,280)		585,523		(9,893)	(9,893)	25,493	02/01/2036	
03523T-BF-4	ANHEUSER BUSCH INBEV WORLDWIDE		05/18/2017	BANK OF NEW YORK		108,429	70,000	105,306	102,806		(325)	(325)		102,481		5,948	5,948	4,911	01/15/2039	
03528T-AE-1	ANIXTER INC		09/25/2017	WACHOVIA SECURITIES LLC		375,813	350,000	350,000	350,000					350,000		25,813	25,813	17,738	10/01/2021	
03528T-AG-6	ANIXTER INC		09/25/2017	WACHOVIA SECURITIES LLC		108,500	100,000	100,000	100,000					100,000		8,500	8,500	5,897	03/01/2023	
037411-BC-8	APACHE CORP		02/24/2017	PERSHING LLC		227,485	235,000	231,599	231,623		10	10		231,632		(4,148)	(4,148)	6,270	01/15/2044	
037411-AW-5	APACHE CORP SR NT 5 L		10/16/2017	VARIOUS		530,807	505,000	535,650	535,431		(530)	(530)		534,902		(4,095)	(4,095)	27,888	09/01/2040	
037833-DJ-6	APPLE INC		12/04/2017	MORGAN STANLEY & CO INC		1,989,460	2,000,000	1,998,320	1,998,42		42	42		1,998,362		(8,902)	(8,902)	2,556	11/13/2020	
038222-AH-8	APPLIED MATLS INC		09/20/2017	WACHOVIA SECURITIES LLC		203,664	200,000	203,693	203,693		(263)	(263)		203,429		235	235	2,494	10/01/2020	
038521-AM-2	ARAMARK CORP		03/20/2017	VARIOUS		253,595	250,000	253,274	251,438		(91)	(91)		251,347		2,248	2,248	7,507	03/15/2020	
038522-AK-4	ARAMARK SVCS INC		02/13/2017	JEFFERIES & COMPANY		522,500	500,000	500,000	500,000					500,000		22,500	22,500	15,019	01/15/2024	
038522-AN-8	ARAMARK SVCS INC		04/11/2017	BANC OF AMERICA SEC LLC		504,375	500,000	500,000	495,000		5,000	5,000		500,000		4,375	4,375	8,972	06/01/2026	
04021L-AA-8	ARGOS MERGER SUB INC 144A		12/11/2017	VARIOUS		396,390	543,000	543,000	543,000					543,000		(146,610)	(146,610)	48,146	03/15/2024	
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		10/11/2017	PERSHING LLC		656,250	625,000	657,031	639,063		12,043	(2,972)		648,134		8,116	8,116	31,042	12/15/2024	
045054-AB-9	ASSTEAD CAPITAL INC 144A		03/09/2017	WACHOVIA SECURITIES LLC		1,040,000	1,000,000	1,060,000	1,040,227		(1,171)	(1,171)		1,039,056		944	944	42,431	07/15/2022	
04624V-AA-7	ASSURED PARTNERS INC 144A		11/06/2017	VARIOUS		318,238	310,000	310,000	310,000					310,000		8,238	8,238	4,330	08/15/2025	
LX1561-84-4	ASURION BS TERM LOAN B		05/04/2017	PER CLIENTS REQUEST		877,800	877,800	873,411	873,411					873,411		4,389	4,389	14,409	10/31/2023	
LX1576-36-2	ASURION INCREMENTAL B-2 TL REPLACE		02/22/2017	PER CLIENTS REQUEST		248,916	246,896	245,353	245,353					245,353		3,562	3,562	3,704	05/24/2019	
LX1469-18-3	ASURION INCREMENTAL TR B4 TL		07/31/2017	PER CLIENTS REQUEST		983,584	974,209	969,337	969,337					969,337		14,246	14,246	20,216	07/29/2022	
LX1677-92-6	ASURION TL B4		12/29/2017	PER CLIENTS REQUEST		1,099	1,099	1,099	1,099					1,099		0	0	1,437	08/04/2022	
00206R-CG-5	AT&T INC		07/20/2017	BANC OF AMERICA SEC LLC		314,451	320,000	322,384	322,356		(24)	(24)		322,332		(7,881)	(7,881)	9,307	06/15/2044	
00206R-CI-7	AT&T INC		03/01/2017	WACHOVIA SECURITIES LLC		1,639,950	1,625,000	1,748,809	1,746,041		(1,983)	(1,983)		1,744,058		(104,108)	(104,108)	37,053	02/17/2026	
00206R-DC-3	AT&T INC		03/03/2017	(USA)		813,579	780,000	862,181	857,234		(1,724)	(1,724)		855,510		(41,931)	(41,931)	15,137	04/01/2024	
00206R-DK-5	AT&T INC		07/07/2017	BANC OF AMERICA SEC LLC		181,611	195,000	191,005	191,022		28	28		191,050		(9,439)	(9,439)	7,517	03/09/2049	
053773-AV-9	AVIS BUDGET CAR RENT		09/25/2017	VARIOUS		1,043,063	1,050,000	1,063,500	1,031,625		29,417	(323)		1,060,719		(17,656)	(17,656)	23,138	04/01/2023	
053773-BA-4	AVIS BUDGET CAR RENT LLC AVIS 144A		01/25/2017	CITIGROUP GBL MKT INC/SAL		22,844	25,000	24,938	23,313		1,634	1,634		24,947		(2,103)	(2,103)	492	03/15/2025	
05508W-AA-3	B & G FOODS INC		01/31/2017	JEFFERIES & COMPANY		1,789,375	1,750,000	1,760,000	1,756,193		(202)	(202)		1,755,992		33,383	33,383	13,939	06/01/2021	
05946X-UB-7	BANC AMERICA FDG 2005-C		12/20/2017	PRINCIPAL RECEIPT		381,061	381,061	343,908	367,800		13,262	13,262		381,061		0	0	2,482	05/20/2035	
05950M-AB-6	BANC AMERICA FDG 2006-G		12/20/2017	PRINCIPAL RECEIPT		318,500	318,500	286,252	297,462		21,037	21,037		318,500		0	0	1,946	07/20/2036	
05952G-AA-9	BANC AMERICA FDG 2007-D		12/20/2017	PRINCIPAL RECEIPT		390,140	390,140	319,915	301,962		88,178	88,178		390,140		0	0	2,599	06/20/2047	
06051G-EW-7	BANK AMER CORP		03/17/2017	BARCLAYS CAP INC		280,063	250,000	264,935	259,746		(372)	(372)		259,374		20,689	20,689	9,421	01/24/2022	
06051G-FM-4	BANK AMER CORP		03/01/2017	BANC OF AMERICA SEC LLC		2,338,955	2,350,000	2,376,602	2,375,783		(952)	(952)		2,374,830		(35,875)	(35,875)	23,476	04/19/2021	
06051G-FX-2	BANK AMER CORP		04/10/2017	WACHOVIA SECURITIES LLC		496,140	500,000	498,600	498,608		35	35		498,643		(2,503)	(2,503)	8,458	04/19/2026	
06051G-GV-5	BANK AMER CORP 144A		12/20/2017	CASH IN LIEU OF FRACTION		496	496	495	495					495		1	1	0	12/20/2023	
06051G-DZ-9	BANK AMER CORP FR 7.625%060119		12/20/2017	RECEIVED IN EXCHANGE		451,691	419,000	485,173	475,860		(22,504)	(22,504)		453,356		(1,665)	(1,665)	33,635	06/01/2019	
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC		07/05/2017	GOLDMAN SACHS & CO		340,267	280,000	323,392	316,912		(419)	(419)		322,606		(17,661)	(17,661)	10,992	05/01/2043	
LX1561-96-3	BASS PRO GROUP LLC TERM LOAN B		12/29/2017	PER CLIENTS REQUEST		317,952	342,713	339,285	339,285					339,285		(21,334)	(21,334)	18,819	11/15/2023	
05583P-AA-6	BCD ACQUISITION INC 144A		10/12/2017	VARIOUS		1,037,500	950,000	950,000	950,000					950,000		87,500	87,500	75,636	09/15/2023	
07401V-AA-9	BEAR STEARNS MTG FDG 2007-AR3		12/26/2017	PRINCIPAL RECEIPT		66,912	66,912	54,241	55,942		10,970	10,970		66,912		0	0	41		

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Stated Contractual Maturity Date	
LX1338-15-6	BRAND ENERGY & INFRASTRUCTURE TL B		VARIOUS		1,220,056	1,212,500	1,206,438	1,206,438	0	0	0	0	0	1,206,438	0	13,619	13,619	39,292	11/22/2020	
109641-AH-3	BRINKER INTL INC 144A		BARCLAYS CAP INC		49,563	50,000	49,750	0	0	0	0	0	0	49,751	0	(188)	(188)	1,222	10/01/2024	
11134L-A6-4	BROADCOM CORP 144A		RBC DAIN RAUSCHER		1,783,698	1,767,000	1,759,190	0	0	0	0	0	0	1,759,633	0	24,066	24,066	46,064	01/15/2027	
11283H-AA-9	BROOKFIELD POWER NEW YORK FINA		MATURITY		1,000,000	1,000,000	988,879	998,541	0	1,459	0	1,459	0	1,000,000	0	0	0	54,500	12/13/2017	
120111-BM-0	BUILDING MATLS CORP AMER 144A		BANC OF AMERICA SEC LLC		475,875	450,000	450,000	450,000	0	0	0	0	0	450,000	0	25,875	25,875	20,963	11/15/2024	
12189L-AC-5	BURLINGTON NORTHN SANTA FE CP		BANK OF NEW YORK		171,705	150,000	152,534	152,383	0	(19)	0	(19)	0	152,363	0	19,342	19,342	5,408	03/01/2041	
12189L-AX-9	BURLINGTON NORTHN SANTA FE CP		WACHOVIA SECURITIES LLC		343,753	310,000	365,896	365,624	0	(9)	0	(9)	0	365,614	0	(21,862)	(21,862)	5,180	09/01/2045	
12429T-AD-6	BWAY HOLDING COMPANY 144A		VARIOUS		997,225	955,000	955,000	0	0	0	0	0	0	955,000	0	42,225	42,225	23,167	04/15/2024	
12429T-AE-4	BWAY HOLDING COMPANY 144A		VARIOUS		1,461,950	1,420,000	1,420,000	0	0	0	0	0	0	1,420,000	0	41,950	41,950	54,340	04/15/2025	
05606Y-AO-5	BXHTL MTG TR 2015-JWRZ		PRINCIPAL RECEIPT		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	43,234	05/15/2029	
05606Y-AW-2	BXHTL MTG TR 2015-JWRZ		PRINCIPAL RECEIPT		1,500,000	1,500,000	1,485,000	1,496,397	0	3,603	0	3,603	0	1,500,000	0	0	0	59,330	05/15/2029	
12464Y-AB-5	C-BASS TRUST 2007-CBS		PRINCIPAL RECEIPT		288,527	288,527	288,527	288,527	0	0	0	0	0	288,527	0	0	0	1,730	04/25/2037	
12685J-AA-3	CABLE ONE INC 144A		BANK OF NEW YORK		550,594	525,000	525,000	525,000	0	0	0	0	0	525,000	0	25,594	25,594	23,563	06/15/2022	
12686C-BA-6	CABLEVISION SYS CORP		BANC OF AMERICA SEC LLC		967,969	875,000	865,000	866,540	0	1,672	0	1,672	0	868,213	0	99,756	99,756	66,306	04/15/2020	
12686C-BB-4	CABLEVISION SYS CORP		VARIOUS		1,525,375	1,500,000	1,530,375	1,462,500	62,672	(1,856)	0	60,815	0	1,523,315	0	2,060	2,060	54,274	09/15/2022	
131347-CF-1	CALPINE CORP		VARIOUS		1,021,760	1,085,000	1,083,725	1,047,025	36,771	111	0	36,882	0	1,083,900	0	(62,147)	(62,147)	56,702	01/15/2025	
131347-CJ-3	CALPINE CORP		VARIOUS		1,073,463	1,130,000	1,126,388	1,090,450	36,491	201	0	36,924	0	1,127,142	0	(53,680)	(53,680)	59,151	02/01/2024	
14040H-B6-9	CAPITAL ONE FINL CORP		PERSHING LLC		895,696	925,000	889,990	876,424	0	1,265	0	1,265	0	877,689	0	18,007	18,007	19,404	02/05/2025	
14149Y-AX-6	CARDINAL HEALTH INC		CALLED @ 100.2550000		401,020	400,000	395,331	398,679	0	550	0	550	0	399,229	0	1,791	1,791	5,402	03/15/2018	
14149Y-BM-9	CARDINAL HEALTH INC		GOLDMAN SACHS & CO.		10,263	10,000	10,499	0	(3)	0	(3)	0	0	10,496	0	(233)	(233)	152	06/15/2047	
12505F-AD-3	CBS OUTDOOR AMERS CAP LLC		CREDIT SUISSE FIRST BOS		1,157,125	1,100,000	1,116,500	1,113,110	0	(864)	0	(864)	0	1,112,246	0	44,879	44,879	43,383	02/15/2024	
124847-AC-8	CBS RADIO INC 144A		DEUTSCHE BANK SECS		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	15,000	15,000	22,656	11/01/2024	
1248EP-AZ-6	CCO HLDGS LLC / CCO HLDGS CAP		BANC OF AMERICA SEC LLC		776,400	750,000	744,375	745,346	0	169	0	169	0	745,515	0	30,885	30,885	24,900	02/15/2023	
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		BANC OF AMERICA SEC LLC		207,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,000	7,000	9,705	05/01/2025	
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		BANC OF AMERICA SEC LLC		250,313	250,000	250,000	0	0	0	0	0	0	250,000	0	313	313	1,667	02/01/2028	
1248EP-BT-9	CCO HLDGS LLC 144A		VARIOUS		502,891	500,000	500,000	0	0	0	0	0	0	500,000	0	2,891	2,891	13,880	05/01/2027	
1248EP-BP-7	CCO HLDGS LLC CAP 144A		BANC OF AMERICA SEC LLC		475,875	450,000	450,000	450,000	0	0	0	0	0	450,000	0	25,875	25,875	26,070	04/01/2024	
14987K-AA-1	CD&R WTRKNS MERGER SUB 144A		VARIOUS		235,325	230,000	230,000	0	0	0	0	0	0	230,000	0	5,325	5,325	3,348	08/15/2025	
12508E-AB-7	CDK GLOBAL INC		MORGAN STANLEY & CO INC		51,375	50,000	51,625	0	(199)	0	(199)	0	0	51,426	0	(51)	(51)	903	10/15/2019	
12513C-BB-4	CDW LLC / CDW FIN CORP		BARCLAYS CAP INC		807,938	775,000	786,625	775,969	8,479	(1,634)	0	6,844	0	782,813	0	25,124	25,124	43,594	09/01/2023	
12513C-AZ-2	CDW LLC FIN CORP		CALLED @ 106.1820000		265,455	250,000	259,688	257,975	0	(517)	0	(517)	0	257,458	0	7,997	7,997	9,500	08/15/2022	
12513A-AA-4	CEB INC 144A		VARIOUS		1,085,171	1,000,000	1,000,000	972,500	27,500	0	0	27,500	0	1,000,000	0	85,171	85,171	15,541	06/15/2023	
150191-AF-1	CEDAR FAIR LP		CALLED @ 102.6250000		1,026,250	1,000,000	1,002,000	1,001,015	0	(81)	0	(81)	0	1,000,934	0	25,316	25,316	35,000	03/15/2021	
150191-AJ-3	CEDAR FAIR LP		CITIGROUP GBL MKT INC/SAL		263,438	250,000	252,813	252,438	0	(219)	0	(219)	0	252,219	0	11,219	11,219	8,734	06/01/2024	
151020-AU-8	CELENNE CORP		VARIOUS		537,382	500,000	499,827	499,831	0	(9)	0	(9)	0	499,821	0	37,561	37,561	20,167	08/15/2045	
151020-AX-2	CELENNE CORP		JP MORGAN CHASE/HSBCSI		417,648	420,000	419,765	0	1	0	1	0	0	419,766	0	(2,118)	(2,118)	128	02/15/2023	
15135B-AF-8	CENTENE CORP DEL		MORGAN STANLEY & CO INC		364,000	350,000	361,781	127,420	0	(1,538)	0	(1,538)	0	360,164	0	3,836	3,836	16,094	02/15/2021	
15135B-AH-4	CENTENE CORP DEL		BARCLAYS CAP INC		590,563	550,000	550,000	550,000	0	0	0	0	0	550,000	0	40,563	40,563	39,115	02/15/2024	
15135B-AJ-0	CENTENE CORP DEL		VARIOUS		567,563	550,000	550,000	536,938	13,063	0	0	13,063	0	550,000	0	17,563	17,563	17,179	01/15/2025	
15189W-AH-3	CENTERPOINT ENERGY RES CORP SR NT		JP MORGAN SECS INC-FI		461,933	395,000	436,617	436,001	0	(61)	0	(61)	0	435,940	0	25,993	25,993	12,581	01/15/2041	
156700-AR-7	CENTURYLINK INC		CITIGROUP GBL MKT INC/SAL		74,813	75,000	76,125	75,980	0	(187)	0	(187)	0	75,793	0	(980)	(980)	4,824	06/15/2021	
156700-AS-5	CENTURYLINK INC		BARCLAYS CAP INC		486,281	475,000	494,875	485,512	3,590	(1,888)	0	1,702	0	487,214	0	(933)	(933)	29,922	03/15/2022	
156700-AW-6	CENTURYLINK INC		MORGAN STANLEY & CO INC		130,625	125,000	125,000	125,000	0	0	0	0	0	125,000	0	5,625	5,625	7,383	04/01/2020	
15672W-AE-4	CEQUIL COMMUNICATIONS HOLD 144A		CITIGROUP GBL MKT INC/SAL		765,000	750,000	740,625	743,035	0	17	0	17	0	743,052	0	21,948	21,948	2,776	12/15/2021	
125276-AA-1	CF INDS INC		CALLED @ 102.0710000		566,494	555,000	605,638	584,215	5,031	(23,434)	0	(18,403)	0	565,812	0	682	682	41,336	05/01/2018	
12532L-AE-5	CGGS COML MTG TR 2016-RND 144A		PRINCIPAL RECEIPT		132,197	132,197	132,192	132,171	0	26	0	26	0	132,197	0	0	0	2,637	02/11/2033	
12532L-AY-1	CGGS COML MTG TR 2016-RND 144A		PRINCIPAL RECEIPT		637,053	637,053	637,053	637,053	0	0	0	0	0	637,053	0	0	0	6,774	02/15/2033	
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		VARIOUS		398,206	390,000	390,000	0	0	0	0	0	0	390,000	0	8,206	8,206	10,760	03/01/2025	
161175-AX-2	CHARTER COMMUNICATIONS OPER		BANC OF AMERICA SEC LLC		782,632	763,000	797,709	777,701	17,815	(1,181)	0	16,634	0	794,336	0	(11,704)	(11,704)	15,922	07/23/2020	
161175-AY-0	CHARTER COMMUNICATIONS OPER		JP MORGAN SECS INC-FI		1,736,559	1,650,000	1,713,530	1,687,718	21,393	(1,043)	0	20,350	0	1,708,068	0	28,491	28,491	50,614	07/23/2025	
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS		CREDIT SUISSE FIRST BOS		376,250	350,000	350,000	350,000	0	0	0	0	0	350,000	0	26,250	26,250	16,450	03/31/2025	
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS		CREDIT SUISSE FIRST BOS		114,250	100,000	113,250	0	0	(173)	0	(173)	0	113,077	0	1,173	1,173	1,692	06/30/2024	
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS		CREDIT SUISSE FIRST BOS		310,500	300,000	300,000	0	0	0	0	0	0	300,000	0	10,500	10,500	5,467	06/30/2027	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Stated Contractual Maturity Date	
172967-KU-4	CITIGROUP INC.		11/01/2017	JP MORGAN CHASE/HSBCSI	665,195	645,000	645,366	578,260	.0	91	.0	91	.0	645,510	.0	19,685	19,685	31,168	07/25/2028	
172967-KV-2	CITIGROUP INC.		06/09/2017	PERSHING LLC	929,586	935,000	931,512	931,611	.0	308	.0	308	.0	931,920	.0	(2,333)	(2,333)	19,043	08/02/2021	
174610-AN-5	CITIZENS FINL GROUP INC.		06/06/2017	FTN FINANCIAL SECURITIES CORP	668,135	671,000	673,306	673,124	.0	(195)	.0	(195)	.0	672,929	.0	(4,795)	(4,795)	13,767	07/28/2021	
184496-AJ-6	CLEAN HARBORS INC.		06/23/2017	TENDERED BACK TO COMPANY	507,875	500,000	517,500	508,194	.0	(1,014)	.0	(1,014)	.0	507,180	.0	695	695	23,990	08/01/2020	
184496-AL-1	CLEAN HARBORS INC.		09/25/2017	VARIOUS	609,050	595,000	595,000	595,000	.0	.0	.0	.0	.0	595,000	.0	14,050	14,050	10,923	06/01/2021	
184510-AH-1	CLEAR CHANNEL WM HLDGS INC.		12/18/2017	VARIOUS	799,225	770,000	772,888	.0	.0	(438)	.0	(438)	.0	772,449	.0	(13,224)	(13,224)	41,865	03/15/2020	
184510-AM-0	CLEAR CHANNEL WM HLDGS INC.		11/15/2017	VARIOUS	520,588	510,000	527,850	.0	.0	(2,803)	.0	(2,803)	.0	525,047	.0	(4,459)	(4,459)	32,103	11/15/2022	
125925-AH-7	CNH INDUSTRIAL CAPITAL LLC.		09/25/2017	WACHOVIA SECURITIES LLC.	130,781	125,000	125,000	.0	.0	.0	.0	.0	.0	125,000	.0	5,781	5,781	2,537	04/05/2022	
20341W-AD-7	COMM SBL / CSL CAPITA		09/22/2017	VARIOUS	1,005,935	1,069,000	1,064,856	1,067,954	.0	(1,336)	.0	(1,336)	.0	1,066,617	.0	(60,682)	(60,682)	77,491	10/15/2023	
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2		11/10/2017	PRINCIPAL RECEIPT	41,318	41,318	45,886	34,342	.0	(2,227)	.0	(2,227)	.0	41,318	.0	.0	.0	2,109	05/10/2021	
21079N-AA-9	CONTINENTAL AIRLINES 2007-1		10/19/2017	PRINCIPAL RECEIPT	27,515	27,515	26,300	27,339	.0	176	.0	176	.0	27,515	.0	.0	.0	1,233	10/19/2023	
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1		07/12/2017	PRINCIPAL RECEIPT	9,859	9,859	9,859	9,859	.0	.0	.0	.0	.0	9,859	.0	.0	.0	348	01/12/2021	
210795-OB-9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2017	PRINCIPAL RECEIPT	7,465	7,465	7,829	.0	.0	(364)	.0	(364)	.0	7,465	.0	.0	.0	.0	04/29/2026	
212015-AQ-4	CONTINENTAL RESOURCES INC.		09/25/2017	BARCLAYS CAP INC.	45,000	50,000	43,188	.0	.0	6	.0	6	.0	43,193	.0	1,807	1,807	789	06/01/2044	
212015-AH-4	CONTINENTAL RESOURCES INC SR NT.		09/25/2017	BARCLAYS CAP INC.	329,063	325,000	324,188	.0	.0	16	.0	16	.0	324,203	.0	4,859	4,859	8,667	09/15/2022	
221643-AH-2	COTT BEVERAGES INC.		11/16/2017	VARIOUS	1,816,138	1,750,000	1,753,750	1,753,333	.0	(779)	.0	(779)	.0	1,752,553	.0	63,584	63,584	96,441	07/01/2022	
221644-AA-5	COTT HOLDINGS INC 144A		09/22/2017	VARIOUS	897,338	875,000	875,000	.0	.0	.0	.0	.0	.0	875,000	.0	22,338	22,338	10,240	04/01/2025	
22282E-AF-9	COVANTA HLDG CORP.		11/15/2017	VARIOUS	1,102,375	1,100,000	1,062,000	960,469	.0	2,560	.0	2,560	.0	1,065,029	.0	37,346	37,346	64,567	03/01/2024	
22282E-AG-7	COVANTA HLDG CORP.		09/22/2017	BARCLAYS CAP INC.	73,969	75,000	75,000	.0	.0	.0	.0	.0	.0	75,000	.0	(1,031)	(1,031)	2,326	07/01/2025	
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		11/10/2017	GOLDMAN SACHS & CO.	495,713	505,000	502,586	.0	.0	59	.0	59	.0	502,645	.0	(6,932)	(6,932)	4,713	08/15/2027	
226373-AP-3	CRESTWOOD MIDSTREAM		09/25/2017	VARIOUS	609,969	600,000	600,000	.0	.0	.0	.0	.0	.0	600,000	.0	9,969	9,969	4,760	04/01/2025	
226373-AH-1	CRESTWOOD MIDSTREAM PTRNRS LP		03/09/2017	TENDERED BACK TO COMPANY	1,311,175	1,250,000	1,171,875	1,177,761	.0	2,204	.0	2,204	.0	1,179,965	.0	131,210	131,210	41,446	03/01/2022	
22822V-AB-7	CROWN CASTLE INTL CORP NEW		07/05/2017	DOMINION SE.	1,160,547	1,095,000	1,183,135	1,157,538	.0	(4,141)	.0	(4,141)	.0	1,174,906	.0	(14,359)	(14,359)	43,545	02/15/2026	
22822V-AD-3	CROWN CASTLE INTL CORP NEW		06/09/2017	BAIRD (ROBERT W) & CO INC.	266,895	270,000	269,924	269,930	.0	6	.0	6	.0	269,936	.0	(3,041)	(3,041)	4,776	09/01/2021	
126307-AF-4	CSC HLDGS INC.		09/22/2017	BANC OF AMERICA SEC LLC.	164,625	150,000	153,750	153,019	.0	(394)	.0	(394)	.0	152,625	.0	12,000	12,000	8,747	11/15/2021	
126307-AH-0	CSC HLDGS INC.		05/30/2017	VARIOUS	814,000	800,000	772,719	762,082	12,938	1,078	.0	1,078	.0	776,098	.0	37,902	37,902	19,979	06/01/2024	
12646R-AB-1	CST BRANDS INC.		07/27/2017	CALLED @ 104.9260000.	1,049,260	1,000,000	997,500	997,815	.0	170	.0	170	.0	997,986	.0	51,274	51,274	37,083	05/01/2023	
126408-BL-6	CSX CORP.		05/01/2017	MATURITY	96,000	96,000	99,123	96,170	.0	(170)	.0	(170)	.0	96,000	.0	.0	.0	3,792	05/01/2017	
126650-BP-4	CYS CAREMARK CORP 6.036% BDS 1		12/11/2017	Sink PMT @ 100.0000000.	144,503	144,503	129,689	133,543	.0	10,960	.0	10,960	.0	144,503	.0	4,622	4,622	54	12/10/2028	
126650-BS-8	CYS CAREMARK CORPORATION 144A		12/11/2017	Sink PMT @ 100.0000000.	2,431	2,431	3,064	.0	.0	.0	.0	.0	.0	2,431	.0	.0	.0	.0	01/10/2032	
126650-BV-1	CYS CAREMARK CORPORATION 144A		12/11/2017	Sink PMT @ 100.0000000.	21,438	21,438	23,403	18,284	.0	(1,974)	.0	(1,974)	.0	21,438	.0	.0	.0	604	01/10/2033	
126650-BY-5	CYS CAREMARK CORPORATION 144A		12/11/2017	Sink PMT @ 100.0000000.	32,153	32,153	34,650	25,723	.0	(2,534)	.0	(2,534)	.0	32,153	.0	.0	.0	915	01/10/2034	
126650-CN-8	CYS HEALTH CORP.		04/05/2017	JP MORGAN SECS INC-FI	1,102,380	1,000,000	1,065,460	1,064,017	.0	(290)	.0	(290)	.0	1,063,727	.0	38,653	38,653	37,014	07/20/2045	
126650-AQ-3	CYS PASS THROUGH 2003-2		12/11/2017	PRINCIPAL RECEIPT	20,129	20,129	15,322	19,007	.0	1,123	.0	1,123	.0	20,129	.0	.0	.0	637	01/10/2026	
126650-AW-0	CYS PTC 2004		12/11/2017	PRINCIPAL RECEIPT	776	776	563	673	.0	103	.0	103	.0	776	.0	.0	.0	22	01/10/2027	
02151W-AA-0	CWALT INC 2007-0A11		12/28/2017	PRINCIPAL RECEIPT	201,819	288,765	224,354	.0	.0	(22,514)	.0	(22,514)	.0	201,819	.0	.0	.0	3,092	11/25/2047	
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN 144A		09/25/2017	BARCLAYS CAP INC.	131,250	125,000	125,000	.0	.0	.0	.0	.0	.0	125,000	.0	6,250	6,250	3,299	03/15/2024	
23371D-AA-2	DAE FDG LLC 144A		09/22/2017	CITIGROUP GBL MKT INC/SAL	281,188	275,000	275,000	.0	.0	.0	.0	.0	.0	275,000	.0	6,188	6,188	1,788	08/01/2022	
23371D-AB-0	DAE FDG LLC 144A		09/22/2017	CITIGROUP GBL MKT INC/SAL	613,500	600,000	600,000	.0	.0	.0	.0	.0	.0	600,000	.0	13,500	13,500	4,333	08/01/2024	
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC.		10/12/2017	VARIOUS	1,256,588	1,250,000	1,256,000	1,241,728	12,539	44	.0	12,583	.0	1,254,311	.0	2,276	2,276	43,620	07/15/2024	
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC.		10/12/2017	VARIOUS	1,669,406	1,675,000	1,630,663	1,631,706	2,363	938	.0	1,635,007	.0	1,635,007	.0	34,399	34,399	34,774	05/01/2025	
23918K-AP-3	DAVITA INC.		11/13/2017	VARIOUS	698,956	680,000	702,425	693,039	.0	(1,622)	.0	(1,622)	.0	691,417	.0	7,539	7,539	45,916	08/15/2022	
24736T-AA-5	DELTA AIRLINES PT 2009-1		12/18/2017	PRINCIPAL RECEIPT	27,423	27,423	27,423	27,423	.0	.0	.0	.0	.0	27,423	.0	.0	.0	1,581	06/17/2021	
247361-ZH-4	DELTA AIRLINES PT 2010-2		11/24/2017	PRINCIPAL RECEIPT	32,814	32,814	34,546	33,187	.0	(372)	.0	(372)	.0	32,814	.0	.0	.0	1,219	11/23/2020	
24736W-AA-8	DELTA AIRLINES PT 2011-1A		10/16/2017	PRINCIPAL RECEIPT	28,181	28,181	29,280	28,566	.0	(385)	.0	(385)	.0	28,181	.0	.0	.0	776	04/15/2019	
247916-AF-6	DENBURY RES INC 144A		09/25/2017	BARCLAYS CAP INC.	95,000	100,000	104,500	.0	.0	(374)	.0	(374)	.0	104,126	.0	(9,126)	(9,126)	3,300	05/15/2021	
25087-AB-9	DETROIT INTERNATIONAL BRIDGE CO.		02/17/2017	Principal Receipt	631,105	631,105	631,105	631,105	.0	.0	.0	.0	.0	631,105	.0	.0	.0	21,285	09/02/2017	
25179W-AU-7	DEVON ENERGY CORP NEW		07/05/2017	CITIGROUP GBL MKT INC/SAL	784,484	770,000	701,346	701,861	.0	454	.0	454	.0	702,315	.0	82,168	82,168	21,924	06/15/2045	
25272K-AA-1	DIAMOND 1 FIN CORP 144A		12/11/2017	VARIOUS	699,825	700,000	699,825	699,825	.0	33	.0	33	.0	699,825	.0	11,784	11,784	16,172	06/01/2019	
25272K-AD-5	DIAMOND 1 FIN CORP 144A		08/21/2017	WACHOVIA SECURITIES LLC.	1,023,447	970,000	1,008,298	1,007,116	.0	(4,887)	.0	(4,887)	.0	1,002,230	.0	21,217	21,217	28,476	06/15/2021	
25272K-AR-4	DIAMOND 1 FIN CORP 144A		06/22/2017	GOLDMAN SACHS & CO.	194,106	150,000	181,404	181,381	.0	(172)	.0	(172)	.0	181,209	.0	12,897	12,897	13,430	07/15/2046	
25272K-AW-3	DIAMOND 1 FIN CORP 144A		10/11/2017	CITIGROUP GBL MKT																

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
26817R-BA-5	DYNEGY INC NEW DEL 144A		DEUTSCHE BANK SECS		130,000	125,000	124,074	0	0	9	0	9	0	124,083	0	5,917	5,917	987	01/30/2026	
26959X-AA-1	EAGLE HOLDING CO. II LLC 144A		JP MORGAN SECS INC-FI		181,125	175,000	175,000	0	0	0	0	0	0	175,000	0	6,125	6,125	5,041	05/15/2022	
27806Z-AE-4	EATON CORP PLC		VARIOUS		507,339	517,000	472,502	473,586	108	108	0	108	0	473,695	0	33,645	33,645	6,556	11/02/2042	
278865-AM-2	ECOLAB INC		RECEIVED IN EXCHANGE		79,728	64,000	73,165	72,943	0	(183)	0	(183)	0	72,760	0	6,968	6,968	3,418	12/08/2041	
278865-AZ-3	ECOLAB INC 144A		CASH IN LIEU OF FRACTION		218	218	212	212	0	0	0	0	0	212	0	7	7	0	12/01/2047	
28932W-AG-0	ELM ROAD GENERATING STATION		Sink PMT @ 100.000000		61,191	61,191	61,191	61,191	0	0	0	0	0	61,191	0	0	0	2,153	01/19/2031	
29103D-AM-8	EMERA US FINANCE LP		JP MORGAN SECS INC-FI		1,064,580	995,000	1,002,284	1,002,267	0	(75)	0	(75)	0	1,002,192	0	62,389	62,389	28,358	06/15/2046	
29103D-AG-1	EMERA US FINANCE LP 144A		SCOTIA CAPITAL (USA) INC		240,111	244,000	243,329	243,361	0	0	0	0	0	243,361	0	(3,250)	(3,250)	577	06/15/2026	
292505-AG-9	ENCANA CORP		MORGAN STANLEY & CO INC		93,448	80,000	83,810	83,770	0	(51)	0	(51)	0	83,719	0	9,729	9,729	5,113	02/01/2038	
29260F-AA-8	ENERVOR ENERGY RESOURCE/FIN 144A		CREDIT SUISSE FIRST BOS		1,567,500	1,500,000	1,571,250	1,546,853	0	(939)	0	(939)	0	1,545,914	0	21,586	21,586	52,208	08/15/2021	
29271L-AE-4	ENDO FIN LLC 144A		VARIOUS		219,063	250,000	218,125	211,875	8,108	1,276	0	9,384	0	221,259	0	(2,197)	(2,197)	10,675	01/15/2023	
29271L-AA-2	ENDO FINANCE CO 144A		VARIOUS		159,875	175,000	175,000	154,438	20,563	0	0	20,563	0	175,000	0	(15,125)	(15,125)	9,056	01/15/2022	
29273A-AA-4	ENERGIZER SPINCO INC 144A		JEFFERIES & COMPANY		342,063	325,000	324,281	324,286	26	29	0	55	0	324,341	0	17,722	17,722	13,952	06/15/2025	
29273R-AT-6	ENERGY TRANSFER PRTRNS L P		PERSHING LLC		313,430	325,000	293,823	293,864	0	333	0	333	0	294,197	0	19,233	19,233	17,807	02/01/2043	
29273R-BE-8	ENERGY TRANSFER PRTRNS L P		CREDIT SUISSE FIRST BOS		99,073	100,000	99,810	99,821	0	3	0	3	0	99,824	0	(751)	(751)	4,165	03/15/2035	
29273R-BJ-7	ENERGY TRANSFER PRTRNS L P		MORGAN STANLEY & CO INC		492,953	450,000	486,647	486,421	0	(37)	0	(37)	0	486,387	0	6,565	6,565	3,522	12/15/2045	
29355X-AD-9	ENPRO INDS INC SR NT 5.875%22		VARIOUS		130,625	125,000	126,250	125,000	0	(1,250)	0	(1,250)	0	125,000	0	5,625	5,625	3,917	09/15/2022	
29362U-AB-0	ENTEGRIS INC 144A		GOLDMAN SACHS & CO.		96,663	95,000	95,000	95,000	0	0	0	0	0	95,000	0	1,663	1,663	513	02/10/2026	
29379V-AW-3	ENTERPRISE PRODS OPER LLC		MILLENNIUM ADVISORS, LLC		84,393	80,000	76,456	76,642	0	24	0	24	0	76,667	0	7,726	7,726	2,996	08/15/2042	
			TRUST																	
			MITSUBISHI UFJ SECURITIES																	
29379V-BE-2	ENTERPRISE PRODS OPER LLC		(USA)		969,446	960,000	953,822	955,725	0	59	0	59	0	955,785	0	13,662	13,662	20,300	02/15/2025	
29379V-BJ-1	ENTERPRISE PRODS OPER LLC		CITIGROUP GBL MKT INC/SAL		238,068	230,000	243,242	243,242	0	(43)	0	(43)	0	243,149	0	(5,081)	(5,081)	4,633	05/15/2046	
29414D-AA-8	ENVISION HEALTHCARE CORP 144A		VARIOUS		777,188	750,000	717,938	722,453	0	3,174	0	3,174	0	725,627	0	51,560	51,560	47,620	07/01/2022	
294429-AL-9	ENVIAX INC		JP MORGAN SECS INC-FI		483,816	490,000	489,824	489,833	0	11	0	11	0	489,844	0	(6,028)	(6,028)	12,430	06/01/2026	
29444U-AM-8	EQUINIX INC		BANC OF AMERICA SEC LLC		786,563	750,000	750,000	750,000	0	0	0	0	0	750,000	0	36,563	36,563	28,891	04/01/2023	
29444U-AO-9	EQUINIX INC		WACHOVIA SECURITIES LLC		622,206	565,000	565,000	565,000	0	0	0	0	0	565,000	0	57,206	57,206	35,499	01/15/2026	
29444U-AR-7	EQUINIX INC		VARIOUS		301,050	280,000	280,000	280,000	0	0	0	0	0	280,000	0	21,050	21,050	8,218	05/15/2027	
26882P-BB-7	ERAC USA FIN CO		MATURITY		415,000	415,000	420,413	418,533	0	(3,533)	0	(3,533)	0	415,000	0	0	0	26,456	10/15/2017	
26884T-AF-9	ERAC USA FINANCE COMPANY 144A		MATURITY		130,000	130,000	129,964	129,998	0	2	0	2	0	130,000	0	0	0	1,788	03/15/2017	
26884T-AN-2	ERAC USA FINANCE COMPANY 144A		PERSHING LLC		163,564	170,000	168,042	168,102	0	8	0	8	0	168,110	0	(4,547)	(4,547)	4,803	02/15/2045	
26907Y-AA-2	ESH HOSPITALITY INC 144A		VARIOUS		1,818,250	1,800,000	1,773,000	1,774,882	0	768	0	768	0	1,775,650	0	42,600	42,600	46,736	05/01/2025	
30049X-AA-5	EVOLUTION ESCROW ISSUER LLC 144A		MORGAN STANLEY & CO INC		316,500	300,000	189,750	203,016	0	9,082	0	9,082	0	212,098	0	104,402	104,402	23,125	03/15/2022	
30227C-AD-9	EXTERIAN PARTNERS LP/ EXLP		BARCLAYS CAP INC		160,463	165,000	164,175	160,050	4,347	66	0	4,413	0	164,463	0	(4,000)	(4,000)	9,790	10/01/2022	
30227C-AB-3	EXTERIAN PARTNERS LP/ EXLP FIN		BARCLAYS CAP INC		342,125	350,000	344,537	339,500	7,272	499	0	7,772	0	347,272	0	(5,147)	(5,147)	20,767	04/01/2021	
30227L-AA-5	EXTRACTION OIL & GAS HLDGS 144A		BARCLAYS CAP INC		209,500	200,000	203,500	200,000	0	(214)	0	(214)	0	203,286	0	6,214	6,214	11,025	07/15/2021	
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A		BARCLAYS CAP INC		277,600	265,000	265,000	265,000	0	0	0	0	0	265,000	0	12,600	12,600	3,092	05/15/2024	
31428X-BE-0	FEDEX CORP		DEUTSCHE BANK SECS		205,140	195,000	194,144	194,155	0	12	0	12	0	194,167	0	10,973	10,973	9,957	04/01/2046	
314300-BE-6	FELCOR LODGING LTD PARTNERSHIP		BANC OF AMERICA SEC LLC		77,813	75,000	75,000	75,000	0	0	0	0	0	75,000	0	2,813	2,813	4,852	03/01/2023	
314300-BG-1	FELCOR LODGING LTD PARTNERSHIP		BARCLAYS CAP INC		430,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	30,500	30,500	22,122	06/01/2025	
31529Z-AR-3	FERRELLGAS L P / FERRELLGAS		CREDIT SUISSE FIRST BOS		96,250	100,000	100,000	98,250	1,750	76	0	1,750	0	100,000	0	(3,750)	(3,750)	5,288	06/15/2023	
31620M-AR-7	FIDELITY NATL INFORMATION SVCS		TENDERED BACK TO COMPANY		667,828	595,000	593,388	593,543	0	76	0	76	0	593,619	0	74,209	74,209	23,139	10/15/2025	
31620M-AU-0	FIDELITY NATL INFORMATION SVCS		BARCLAYS CAP INC		410,012	400,000	403,332	403,311	0	(29)	0	(29)	0	403,282	0	6,730	6,730	16,200	08/15/2046	
319963-BN-3	FIRST DATA CORP		VARIOUS		297,394	285,000	287,850	287,341	0	(414)	0	(414)	0	286,926	0	10,467	10,467	16,551	08/15/2023	
319963-BE-3	FIRST DATA CORP 144A		VARIOUS		775,313	750,000	795,938	773,263	0	(310)	0	(310)	0	772,953	0	2,359	2,359	12,026	11/01/2020	
32008D-AA-4	FIRST DATA CORP NEW 144A		VARIOUS		257,031	250,000	248,750	248,858	0	47	0	47	0	248,905	0	8,127	8,127	10,226	01/15/2024	
33936V-AA-3	FLEX ACQUISITION CO 144A		GOLDMAN SACHS & CO.		544,219	525,000	530,250	500,000	0	(571)	0	(571)	0	529,679	0	14,539	14,539	27,915	01/15/2025	
345397-XD-0	FORD MOTOR CREDIT CO LLC		MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	03/27/2017	
35640Y-AA-5	FREEDOM MORTGAGE CORP 144A		BARCLAYS CAP INC		108,281	105,000	105,000	105,000	0	0	0	0	0	105,000	0	3,281	3,281	237	11/15/2024	
35671D-AZ-8	FREEMORT-MCMORAN COPPER & GOLD		CREDIT SUISSE FIRST BOS		463,125	475,000	432,844	433,647	0	4,193	0	4,193	0	437,840	0	25,285	25,285	19,020	03/15/2023	
35671D-BJ-3	FREEMORT-MCMORAN INC		CREDIT SUISSE FIRST BOS		142,500	150,000	144,375	144,375	0	14	0	14	0	144,389	0	(1,889)	(1,889)	2,993	11/14/2034	
35671D-BL-8	FREEMORT-MCMORAN INC		CREDIT SUISSE FIRST BOS		74,438	75,000	70,406	70,313	149	346	0	495	0	70,808	0	3,630	3,630	2,967	11/14/2024	
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		VARIOUS		959,006	1,215,000	1,105,650	1,105,650	0	5,079	0	5,079	0	1,110,729	0	(151,722)	(151,722)	75,796	04/15/2024	
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		BANK OF NEW YORK		90,375	100,000	100,000	94,750	5,250	0	0	5,250	0	100,000	0	(9,625)	(9,625)	4,184	09/15/2021	
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		VARIOUS		120,088	140,000	131,950	130,000	0</											

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
361621-AA-4	GEO GROUP INC NEW		BARCLAYS CAP INC		624,000	600,000	600,000	591,750	8,250	0	0	8,250	0	600,000	0	24,000	24,000	33,488	10/15/2024	
375558-BD-4	GILEAD SCIENCES INC		CITIGROUP GBL MKT INC/SAL		362,791	321,000	341,575	340,303	0	(298)	0	(298)	0	341,105	0	21,686	21,686	17,214	03/01/2046	
381198-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC		Sink PMT @ 100,000,000		119,919	119,919	119,919	119,919	0	0	0	0	0	119,919	0	0	0	3,946	08/10/2031	
381371-AG-4	GOLDENTREE LOAN OPPRTNTS 144A CLO		BOND CALLED		2,250,000	2,250,000	2,207,813	2,218,540	0	866	0	866	0	2,219,425	0	30,575	30,575	33,699	04/19/2026	
381416-VR-2	GOLDMAN SACHS GROUP INC		PERSHING LLC		686,038	656,000	700,605	602,896	0	(3,235)	0	(3,235)	0	696,036	0	(9,997)	(9,997)	26,854	10/21/2025	
381430-8H-7	GOLDMAN SACHS GROUP INC		GOLDMAN SACHS & CO.		807,232	800,000	835,928	835,318	0	(902)	0	(902)	0	834,417	0	(27,185)	(27,185)	18,750	02/25/2026	
38141E-A5-8	GOLDMAN SACHS GRP INC MTN BE		BARCLAYS CAP INC		180,746	170,000	191,191	181,197	0	(3,247)	0	(3,247)	0	177,950	0	2,795	2,795	11,549	03/15/2020	
382550-BF-7	GOODYEAR TIRE & RUBR CO		CREDIT SUISSE FIRST BOS		1,042,500	1,000,000	1,000,000	995,440	4,560	0	0	4,560	0	1,000,000	0	42,500	42,500	43,056	05/31/2026	
382550-B6-5	GOODYEAR TIRE & RUBR CO		JP MORGAN SECS INC-FI		441,787	430,000	430,000	430,000	0	0	0	0	0	430,000	0	11,787	11,787	13,857	03/15/2027	
LX1413-B6-8	GRANITE ACQUISITION TERM B LOAN		PER CLIENTS REQUEST		238,681	238,244	235,861	227,523	8,339	0	0	8,339	0	235,861	0	2,820	2,820	12,935	10/14/2022	
389375-AK-2	GRAY TELEVISION INC 144A		VARIOUS		1,002,521	993,000	975,623	960,728	15,336	1,180	0	16,516	0	977,244	0	25,277	25,277	49,119	10/15/2024	
391436-AA-8	GREAT WESTN PETE LLC 144A		CREDIT SUISSE FIRST BOS		211,050	210,000	209,738	210,000	0	6	0	6	0	209,743	0	1,307	1,307	9,293	09/30/2021	
39152L-AF-4	GREAT WOLF TRUST 2015-WOLF MZ 144A		PRINCIPAL RECEIPT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,500	05/15/2034	
398545-AA-1	GRINDING MEDIA INCMG GRINDING 144A		VARIOUS		1,182,500	1,100,000	1,106,120	1,106,039	0	(357)	0	(357)	0	1,105,681	0	76,819	76,819	53,059	12/15/2023	
398905-AK-5	GRUP 1 AUTOMOTIVE INC		WACHOVIA SECURITIES LLC		620,250	600,000	606,000	592,500	11,748	(884)	0	10,864	0	603,364	0	16,886	16,886	25,417	06/01/2022	
36248F-AG-7	GS MTG SECS 2011-GC3		PRINCIPAL RECEIPT		21,990	21,990	23,088	22,381	0	(390)	0	(390)	0	21,990	0	0	0	763	03/11/2014	
36245A-AD-8	GSAMP TRUST 2006-HE6		PRINCIPAL RECEIPT		268,139	268,139	169,598	220,567	0	47,572	0	47,572	0	268,139	0	0	0	1,650	08/25/2036	
G2440J-AE-5	GTL TRADE FINANCE 7.25%20/OCT/2017		MATURITY		100,000	100,000	112,375	101,820	0	(1,820)	0	(1,820)	0	100,000	0	0	0	7,250	10/20/2017	
402635-AH-9	GULFPORT ENERGY CORP		MORGAN STANLEY & CO INC		151,500	150,000	150,000	150,000	0	0	0	0	0	150,000	0	1,500	1,500	8,800	10/15/2024	
402635-AL-0	GULFPORT ENERGY CORP		VARIOUS		973,062	965,000	965,000	965,000	0	0	0	0	0	965,000	0	8,062	8,062	43,586	05/15/2025	
404688-AA-7	HA ECON 101-A TRUST		Principal Receipt		1,202	1,202	1,202	1,202	0	0	0	0	0	1,202	0	0	0	4	05/11/2041	
410345-AJ-1	HANESBRANDS INC 144A		JEFFERIES & COMPANY		620,250	600,000	594,000	594,000	0	482	0	482	0	594,482	0	25,788	25,788	23,973	05/15/2024	
404119-BN-8	HCA INC		BARCLAYS CAP INC		533,125	500,000	502,669	502,249	432	(255)	0	177	0	502,425	0	30,700	30,700	26,944	03/15/2024	
404119-B5-7	HCA INC		JEFFERIES & COMPANY		106,875	100,000	100,250	100,229	0	(16)	0	(16)	0	100,212	0	6,663	6,663	6,870	02/15/2026	
404119-BT-5	HCA INC		BARCLAYS CAP INC		215,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	15,250	15,250	8,692	06/15/2026	
404119-BU-2	HCA INC		VARIOUS		1,146,575	1,115,000	1,121,688	1,095,488	26,002	(339)	0	25,663	0	1,121,150	0	25,425	25,425	50,041	02/15/2027	
404119-BV-0	HCA INC		VARIOUS		915,363	890,000	890,000	890,000	0	0	0	0	0	890,000	0	25,363	25,363	16,184	06/15/2047	
404121-AC-9	HCA Inc.		BANC OF AMERICA SEC LLC		489,375	450,000	443,250	447,054	0	657	0	657	0	447,711	0	41,664	41,664	33,313	02/15/2020	
404121-AD-7	HCA Inc.		JEFFERIES & COMPANY		171,938	150,000	150,000	150,000	0	0	0	0	0	150,000	0	21,938	21,938	13,156	02/15/2022	
404121-AF-2	HCA INC		JEFFERIES & COMPANY		210,750	200,000	200,250	200,219	0	(24)	0	(24)	0	200,195	0	10,555	10,555	9,104	05/01/2023	
404121-AG-0	HCA INC		BARCLAYS CAP INC		298,375	275,000	280,875	280,235	0	(551)	0	(551)	0	279,685	0	18,690	18,690	15,348	05/01/2023	
42806L-AB-7	HERC RENTALS INC 144A		BARCLAYS CAP INC		393,300	360,000	374,200	373,964	0	(230)	0	(230)	0	373,734	0	19,566	19,566	5,735	06/01/2024	
42806L-AA-9	HERC RENTALS INC 2PR10 NT 144A		VARIOUS		1,125,490	1,058,000	1,058,000	1,058,000	0	0	0	0	0	1,058,000	0	67,490	67,490	56,198	06/01/2022	
428040-CN-7	HERTZ CORP		VARIOUS		464,299	500,000	503,125	468,750	33,681	(55)	0	33,626	0	502,376	0	(38,077)	(38,077)	10,440	10/15/2022	
428040-CS-6	HERTZ CORP 144A		VARIOUS		1,987,023	2,350,000	2,349,500	2,053,313	296,199	21	0	296,221	0	2,349,533	0	(362,511)	(362,511)	62,482	10/15/2024	
428040-CI-4	HERTZ CORP 144A		GOLDMAN SACHS & CO.		93,938	90,000	90,675	90,000	0	(63)	0	(63)	0	90,612	0	3,326	3,326	2,898	06/01/2022	
428040-CP-2	HERTZ CORP SR NT		VARIOUS		1,974,006	2,050,000	2,063,000	2,003,875	54,574	(865)	0	53,709	0	2,057,584	0	(83,578)	(83,578)	52,980	10/15/2020	
42809H-AG-2	HESS CORP		GOLDMAN SACHS & CO.		295,395	295,000	294,381	294,394	0	4	0	4	0	294,398	0	998	998	4,405	04/01/2027	
42809H-AD-9	HESS CORP SR NT 5.6%41		BARCLAYS CAP INC		103,654	100,000	101,134	101,126	0	(19)	0	(19)	0	101,107	0	2,547	2,547	6,704	02/15/2041	
42824C-AS-8	HEWLETT PACKARD CO.		VARIOUS		837,948	835,000	834,532	834,820	0	111	0	111	0	834,931	0	3,017	3,017	14,982	10/05/2017	
42824C-AV-5	HEWLETT PACKARD ENTERPRISE		UBS WARBURG LLC		156,563	150,000	154,523	154,508	0	(10)	0	(10)	0	154,498	0	2,065	2,065	3,854	10/15/2045	
431475-AB-8	HILL ROM HLDGS INC 144A		JEFFERIES & COMPANY		129,375	125,000	125,000	125,000	0	0	0	0	0	125,000	0	4,375	4,375	4,201	02/15/2025	
437076-BH-4	HOME DEPOT INC		MILLENNIUM ADVISORS, LLC		246,054	235,000	236,415	236,392	0	(9)	0	(9)	0	236,383	0	9,671	9,671	6,103	04/01/2046	
43739F-CB-1	HOMBANC MTG TR 2005-5		PRINCIPAL RECEIPT		415,366	415,366	334,889	377,834	0	37,531	0	37,531	0	415,366	0	0	0	2,542	01/25/2036	
440543-AD-9	HORNBECK OFFSHORE SVCS INC NEW		VARIOUS		307,875	572,000	288,860	383,240	188,760	0	283,140	(94,380)	0	288,860	0	19,015	19,015	34,927	03/01/2021	
444454-AF-9	HUGHES SATELLITE SYS CORP		BANC OF AMERICA SEC LLC		239,625	225,000	225,563	225,545	0	(33)	0	(33)	0	225,511	0	14,114	14,114	18,302	08/01/2026	
444454-AC-6	HUGHES SATELLITE SYS CORP 144A		VARIOUS		421,219	425,000	419,688	416,500	3,354	95	0	3,449	0	419,949	0	1,270	1,270	14,879	08/01/2026	
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT		BANC OF AMERICA SEC LLC		1,415,625	1,250,000	1,261,063	1,255,914	0	(72)	0	(72)	0	1,255,042	0	160,583	160,583	76,780	06/15/2021	
447010-BD-3	HUNTSMAN INTL LLC		BARCLAYS CAP INC		749,000	700,000	624,750	633,991	0	7,293	0	7,293	0	641,285	0	907,715	907,715	32,985	11/15/2022	
453321-AA-0	INCEPTION MERGER SUB INC 144A		DEUTSCHE BANK SECS		1,036,900	1,000,000	1,005,000	1,004,954	0	(165)	0	(165)	0	1,004,789	0	32,111	32,111	26,329	11/15/2024	
45661E-AA-2	INDVMAC INDX 2006-AR2		PRINCIPAL RECEIPT		246,111	246,111	190,736	217,442	0	28,669	0	28,669	0	246,111	0	0	0	1,531	04/25/2046	
LX1550-S3-7	INEOS STYROLUTION US HLDG LLC TL B		PER CLIENTS REQUEST		299,250	299,250	298,053	298,053	0	0	0	0	0	298,053	0	1,197	1,197	3,554	09/30/2021	
45672N-AA-9	INFOR SOFTWARE PARENT LLC 144A		VARIOUS		513,750	500,000	508,750	508,750	0	(2,892)	0	(2,892)	0							

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
46625H-RW-2	JPMORGAN CHASE & CO.		BANK OF NY/MIZUHO SECS USA		1,632,347	1,600,000	1,618,211	1,618,011	0	(1,305)	0	(1,305)	0	1,616,706	0	15,641	15,641	30,644	10/24/2023	
48238T-AA-7	KAR AUCTION SVCS INC 144A		VARIOUS		707,338	685,000	685,000	0	0	0	0	0	0	685,000	0	22,338	22,338	6,324	06/01/2025	
492712-AJ-3	KEUKA PARK CLO LTD 2013 144A		CALLED		1,000,000	1,000,000	937,724	968,236	0	2,260	0	2,260	0	970,496	0	29,504	29,504	21,023	10/21/2024	
492712-AG-9	KEUKA PARK CLO LTD 2013-1 144A		CALLED		2,000,000	2,000,000	1,939,742	1,973,792	0	2,189	0	2,189	0	1,975,981	0	24,019	24,019	35,473	10/21/2024	
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS 144A		VARIOUS		327,006	320,000	320,000	0	0	0	0	0	0	320,000	0	7,006	7,006	6,477	06/01/2027	
LX1470-95-9	KIK CUSTOM PRODUCTS TERM LOAN		PER CLIENTS REQUEST		406,304	404,263	404,769	404,769	0	0	0	0	0	404,769	0	1,536	1,536	8,340	08/26/2022	
494550-BW-5	KINDER MORGAN ENERGY PARTNERS		JP MORGAN SECS INC-FI		473,216	460,000	472,452	0	0	(100)	0	(100)	0	472,352	0	863	863	22,356	09/01/2044	
49456B-AJ-0	KINDER MORGAN INC DEL		VARIOUS		800,049	815,000	803,085	803,146	0	72	0	72	0	803,218	0	(3,169)	(3,169)	28,196	02/15/2046	
482539-AA-1	KLX INC 144A		CITIGROUP GBL MKT INC/SAL		472,500	450,000	450,000	0	0	0	0	0	0	450,000	0	22,500	22,500	21,664	12/01/2022	
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT		PERSHING LLC		107,607	115,000	114,637	114,640	0	2	0	2	0	114,642	0	(7,035)	(7,035)	1,803	06/01/2046	
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		BARCLAYS CAP INC		312,855	300,000	337,407	336,907	0	(175)	0	(175)	0	336,732	0	(23,877)	(23,877)	11,483	07/15/2045	
50077B-AL-2	KRATOS DEFENSE & SEC SOLUTION		HHS/BLACKROCK CORE BOND		561,688	550,000	544,313	532,125	14,930	235	0	15,166	0	547,291	0	14,397	14,397	13,368	05/15/2019	
501066-AA-0	KRONOS ACQUISITION HLDGS 144A		BARCLAYS CAP INC		48,875	50,000	49,750	0	0	0	0	0	0	49,760	0	(885)	(885)	2,775	08/15/2023	
513075-BE-0	LAMAR MEDIA CORP		VARIOUS		1,302,194	1,250,000	1,256,250	1,255,547	0	(437)	0	(437)	0	1,255,110	0	47,083	47,083	46,665	05/01/2023	
513272-AA-2	LAMB WESTON HLDGS INC 144A		BANK OF NEW YORK		384,375	375,000	375,000	0	0	0	0	0	0	375,000	0	9,375	9,375	9,924	11/01/2024	
526057-BU-7	LENNA CORP		JP MORGAN SECS INC-FI		388,125	375,000	389,063	0	0	(1,345)	0	(1,345)	0	387,717	0	408	408	6,188	11/15/2019	
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC.		BANC OF AMERICA SEC LLC		175,563	175,000	174,563	174,630	0	39	0	39	0	174,669	0	5,800	5,800	10,733	12/01/2022	
52729B-BD-4	LEVEL 3 ESCROW II INC.		CITIGROUP GBL MKT INC/SAL		51,375	50,000	50,000	0	0	0	0	0	0	50,000	0	1,375	1,375	2,449	08/15/2022	
52729B-BC-6	LEVEL 3 FING INC.		VARIOUS		1,448,450	1,390,000	1,417,363	1,412,857	0	(1,537)	0	(1,537)	0	1,411,320	0	37,130	37,130	41,272	02/01/2023	
52729B-BF-9	LEVEL 3 FING INC.		GOLDMAN SACHS & CO.		995,587	955,000	952,613	953,023	0	121	0	121	0	953,144	0	42,444	42,444	39,155	05/01/2023	
LX1575-17-9	LIGHTSTONE GENERATION TL		PER CLIENTS REQUEST		1,168,696	1,168,696	1,145,322	1,145,322	0	0	0	0	0	1,145,322	0	23,374	23,374	25,633	12/15/2023	
LX1575-18-7	LIGHTSTONE GENERATION TLC		PER CLIENTS REQUEST		111,304	111,304	109,078	109,078	0	0	0	0	0	109,078	0	2,226	2,226	1,113	12/24/2023	
532776-AX-9	LIN TELEVISION CORP		CALLED @ 103.1880000		515,940	500,000	500,000	0	0	0	0	0	0	500,000	0	15,940	15,940	17,000	01/15/2021	
532776-AZ-4	LIN TELEVISION CORP SR GBL NT 22		BANK OF NEW YORK		471,938	450,000	461,938	456,750	2,777	(1,020)	0	1,757	0	458,507	0	13,430	13,430	22,839	11/15/2022	
536797-AC-7	LITHIA MTRS INC 144A		BANC OF AMERICA SEC LLC		77,625	75,000	75,000	0	0	0	0	0	0	75,000	0	2,625	2,625	897	08/01/2025	
539830-BL-2	LOCKHEED MARTIN CORP		VARIOUS		781,117	705,000	731,865	731,451	0	(231)	0	(231)	0	731,220	0	49,897	49,897	19,983	05/15/2046	
539830-BN-8	LOCKHEED MARTIN CORP GBL B NT4 09		CASH IN LIEU OF FRACTIONAL		300	300	300	0	0	0	0	0	0	300	0	0	0	0	09/15/2052	
548661-AK-3	LOWES COS INC		TENDERED BACK TO COMPANY		105,537	79,000	81,800	81,104	0	(40)	0	(40)	0	81,064	0	24,473	24,473	3,266	03/15/2029	
548661-CR-6	LOWES COS INC		TENDERED BACK TO COMPANY		174,084	135,000	153,636	152,443	0	(140)	0	(140)	0	152,302	0	21,782	21,782	4,328	04/15/2040	
548661-DJ-3	LOWES COS INC		BARCLAYS CAP INC		249,562	240,000	234,317	234,438	0	2	0	2	0	234,440	0	15,121	15,121	3,442	09/15/2045	
548661-DL-8	LOWES COS INC		CITIGROUP GBL MKT INC/SAL		197,426	200,000	199,784	199,835	0	2	0	2	0	199,837	0	(2,411)	(2,411)	5,622	04/15/2019	
548661-DN-4	LOWES COS INC		BANK OF NEW YORK		251,794	270,000	268,499	268,519	0	10	0	10	0	268,529	0	(16,735)	(16,735)	5,717	04/15/2046	
50218P-AA-5	LSC COMMUNICATIONS INC 144A		BARCLAYS CAP INC		66,788	65,000	67,844	0	0	(65)	0	(65)	0	67,778	0	(991)	(991)	2,559	10/15/2023	
55181X-AA-0	LYNX II CORP 144A		PERSHING LLC		262,813	250,000	250,000	0	0	0	0	0	0	250,000	0	12,813	12,813	10,802	04/15/2023	
55616X-AJ-6	MACYS RETAIL HLDGS INC		VARIOUS		72,817	85,000	72,131	72,767	0	22	0	22	0	72,789	0	28	28	1,774	02/15/2043	
55618P-AE-0	MADISON PARK FNDG LTD 2014 144ACLO		CALLED		1,250,000	1,250,000	1,252,375	1,251,632	0	(27)	0	(27)	0	1,251,605	0	(1,605)	(1,605)	12,718	07/20/2026	
56081R-AJ-9	MAJOR LEAGUE BASEBALL TRUST		VARIOUS		1,265,705	1,265,705	1,265,705	0	0	0	0	0	0	1,265,705	0	0	0	57,764	12/10/2017	
565849-AM-8	MARATHON OIL CORP		BANK OF NEW YORK		81,426	80,000	76,160	76,163	0	22	0	22	0	76,185	0	5,241	5,241	2,011	06/01/2045	
576430-AE-5	MASTR REPERFORMING LN 144A		PRINCIPAL RECEIPT		175,053	187,990	158,852	0	0	16,202	0	16,202	0	175,053	0	0	0	1,260	05/25/2035	
LX1488-15-9	MATCH GROUP INC TL B1		PER CLIENTS REQUEST		663,633	656,250	654,609	654,609	0	0	0	0	0	654,609	0	9,023	9,023	0	11/16/2022	
LX1524-00-3	MCGRAW-HILL GLOBAL EDUC HLDGS TL B		PER CLIENTS REQUEST		1,316,400	1,343,250	1,336,534	1,336,534	0	0	0	0	0	1,336,534	0	(20,134)	(20,134)	52,416	05/02/2022	
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA		VARIOUS		512,500	500,000	503,125	476,528	0	(42)	0	(42)	0	502,174	0	10,326	10,326	9,182	04/15/2021	
58446V-AG-6	MEDIACOM BROADBAND LLC & MEDIA		BANK OF NEW YORK		208,750	200,000	201,500	201,016	0	(99)	0	(99)	0	200,917	0	7,833	7,833	12,573	04/01/2023	
585055-BT-2	MEDTRONIC INC		GOLDMAN SACHS & CO.		223,194	210,000	208,146	208,269	0	2	0	2	0	208,271	0	14,923	14,923	3,114	03/15/2035	
585055-BU-9	MEDTRONIC INC		MITSUBISHI UFJ SECURITIES (USA)		541,210	500,000	564,255	563,327	0	(35)	0	(35)	0	563,292	0	(22,082)	(22,082)	7,837	03/15/2045	
589331-AN-7	MERCK & CO INC		CITIGROUP GBL MKT INC/SAL		957,555	900,000	1,027,602	972,942	0	(15,321)	0	(15,321)	0	957,621	0	(66)	(66)	24,625	06/30/2019	
59001K-AD-2	MERITOR INC		VARIOUS		1,471,744	1,400,000	1,400,000	1,372,000	28,000	0	0	28,000	0	1,400,000	0	71,744	71,744	82,841	02/15/2024	
55284F-AF-0	MGIC INVT CORP WIS		GOLDMAN SACHS & CO.		110,250	100,000	104,000	103,898	0	(384)	0	(384)	0	103,514	0	6,736	6,736	6,724	08/15/2023	
552953-BY-6	MGM RESORTS INTERNATIONAL		GOLDMAN SACHS & CO.		55,000	50,000	55,250	0	0	(334)	0	(334)	0	54,916	0	84	84	1,978	10/01/2020	
595112-BD-4	MICRON TECHNOLOGY INC 144A		BARCLAYS CAP INC		130,963	125,000	124,375	124,380	0	65	0	65	0	124,446	0	6,517	6,517	8,094	08/01/2023	
595112-BG-7	MICRON TECHNOLOGY INC 144A		TENDERED BACK TO COMPANY		2,107,500	2,000,000	1,952,563	1,953,485	0	1,021	0	1,021	0	1,954,506	0	152,994	152,994	83,125	01/15/2026	
594918-BL-7	MICROSOFT CORP		PERSHING LLC		315,245	290,000	291,019	291,009	0	(25)	0	(25)	0	290,985	0	24,260	24,260	5,236	11/03/2045	
594918-CA-0	MICROSOFT CORP		PERSHING LLC		395,904	365,000	364,018	0	0	10	0	10	0	364,028	0	31,876	31,876	9,014	02/06/2047	
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		BARCLAYS CAP INC		188,125	175,000	184,625	184,330	0	(1,327)	0	(1,327)	0	183,00						

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
61749L-AC-5	MS MTG LN TR 2006-8AR		PRINCIPAL RECEIPT		517,938	517,938	251,756	223,297	123,188	171,453		294,641		517,938				2,294	06/25/2036	
61751G-AD-9	MS MTG LN TR 2007-5AX		PRINCIPAL RECEIPT		168,677	168,677	90,484	86,701	29,643	52,334		81,977		168,677				763	02/25/2037	
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		PER CLIENTS REQUEST		1,026,333	1,024,835	1,019,710	1,019,710						1,019,710		6,622	6,622	51,882	05/25/2023	
626717-AF-9	MURPHY OIL CORP		VARIOUS		827,925	830,000	884,750	698,356		13,815		13,815		712,172		115,753	115,753	32,720	12/01/2022	
626717-AH-5	MURPHY OIL CORP		BARCLAYS CAP INC		80,344	75,000	75,000	75,000						75,000		5,344	5,344	5,729	08/15/2024	
626717-AJ-1	MURPHY OIL CORP		BARCLAYS CAP INC		206,000	200,000	200,500	200,500		(9)		(9)		200,491		5,509	5,509	1,246	08/15/2025	
628530-AV-9	MYLAN INC 144A		RBC DAIN RAUSCHER		815,184	850,000	839,421	839,781		153		153		839,934		(24,750)	(24,750)	15,126	01/15/2023	
62957H-AC-9	NABORS INDS INC		WILLIAM BLAIR & CO LLC		337,494	365,000	365,000	365,000						365,000		(27,506)	(27,506)	14,833	01/15/2023	
629568-AX-4	NABORS INDS INC GTD NT		VARIOUS		779,300	810,000	817,660	814,691		(574)		(574)		814,117		(34,817)	(34,817)	34,181	09/15/2021	
63860U-AK-6	NATIONSTAR MTG LLC		CREDIT SUISSE FIRST BOS		359,625	350,000	357,000	350,000		(2,316)		(2,316)		354,684		4,941	4,941	16,810	07/01/2021	
63938C-AD-0	NAVIENT CORP		VARIOUS		2,929,250	2,750,000	2,775,688	2,774,637		(1,418)		(1,418)		2,773,219		156,031	156,031	136,530	07/26/2021	
63938C-AA-6	NAVIENT CORPORATION		GOLDMAN SACHS & CO		77,063	75,000	75,000	75,000						75,000		2,063	2,063	3,542	10/26/2020	
63938C-AF-5	NAVIENT CORPORATION		GOLDMAN SACHS & CO		105,750	100,000	99,958	99,958		4		4		99,962		5,788	5,788	3,774	06/15/2022	
63938C-AH-1	NAVIENT CORPORATION		VARIOUS		561,600	540,000	539,946	540,000		2		2		539,948		21,652	21,652	11,451	06/25/2025	
LX1523-98-9	NBTY TERM LOAN B		PER CLIENTS REQUEST		1,492,500	1,492,500	1,485,038	1,485,038						1,485,038		7,463	7,463	69,599	04/26/2023	
62886E-AR-9	NCR CORP NEW		VARIOUS		388,125	375,000	372,450	372,859		297		297		373,155		14,970	14,970	18,421	12/15/2021	
64110L-AL-0	NETFLIX INC		GOLDMAN SACHS & CO		1,892,188	1,750,000	1,813,625	1,805,392		(808)		(808)		1,804,583		87,604	87,604	38,840	02/15/2025	
64128X-AC-4	NEUBERGER BERMAN GRP/FIN 144A		VARIOUS		1,698,477	1,650,000	1,716,000	1,706,098		(3,087)		(3,087)		1,703,010		(4,533)	(4,533)	54,705	03/15/2022	
64352V-NJ-6	NEW CENTURY HEO TR 2005-B		PRINCIPAL RECEIPT		253,317	253,317	214,053	250,687		2,630		2,630		253,317				1,712	10/25/2035	
LX1525-96-8	NEXEO SOLUTIONS LLC TERM LOAN B		PER CLIENTS REQUEST		497,500	497,500	495,013	495,013						495,013		2,488	2,488	11,515	05/17/2023	
LX1702-14-6	NEXEO SOLUTIONS, LLC TERM B LOAN		PER CLIENTS REQUEST		180,044	178,731	178,731	178,731						178,731		1,313	1,313	4,835	06/09/2023	
65336V-AJ-2	NEXSTAR BROADCASTING INC		VARIOUS		1,036,660	1,000,000	1,066,438	1,034,521	6,975	(876)		6,099		1,040,620		(3,960)	(3,960)	15,240	11/15/2020	
65336V-AK-9	NEXSTAR BROADCASTING INC 144A		CREDIT SUISSE FIRST BOS		155,625	150,000	153,750	152,643		(662)		(662)		151,982		3,643	3,643	11,153	02/15/2022	
65341X-AA-6	NEXSTAR ESCROW CORP 144A		BANC OF AMERICA SEC LLC		1,025,625	1,000,000	1,000,000	992,500	7,500			7,500		1,000,000		25,625	25,625	59,648	08/01/2024	
653420-AB-8	NEXTERA ENERGY OPER PARTNER 144A		DEUTSCHE BANK SECS		126,875	125,000	125,000	125,000						125,000		1,875	1,875	16	09/15/2027	
653420-AC-6	NEXTERA ENERGY OPER PARTNER 144A		DEUTSCHE BANK SECS		126,563	125,000	125,000	125,000						125,000		1,563	1,563	15	09/15/2024	
62927H-AG-1	NFL VENTURES LP		Principal Receipt		50,982	50,982	50,982	50,982						50,982				1,820	04/15/2032	
62927H-AK-2	NFL VENTURES LP		Principal Receipt		85,596	85,596	85,596	85,596						85,596				1,646	04/15/2031	
62913T-AJ-1	NGL ENERGY PARTNERS LP		VARIOUS		913,500	900,000	900,000	900,000						900,000		13,500	13,500	34,469	11/01/2023	
62912X-AE-4	NGPL PIPECO LLC 144A		CREDIT SUISSE FIRST BOS		51,875	50,000	50,000	50,000						50,000		1,875	1,875	340	08/15/2022	
62912X-AF-1	NGPL PIPECO LLC 144A		VARIOUS		182,875	175,000	175,000	175,000						175,000		7,875	7,875	1,327	08/15/2027	
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		VARIOUS		2,012,063	1,950,000	1,948,245	1,642,688		(914)		(914)		1,948,899		63,163	63,163	40,188	04/15/2022	
654730-BD-4	NISOURCE FIN CORP		PIERPONT SECURITIES LLC		589,750	500,000	578,328	575,529		(11)		(11)		575,518		14,232	14,232	12,163	02/01/2045	
654730-BF-9	NISOURCE FIN CORP		BARCLAYS CAP INC		36,862	35,000	36,625	36,625		(11)		(11)		36,614		248	248	0	05/15/2047	
65536H-AE-3	NOMURA HEO LOAN 2005-FM1		PRINCIPAL RECEIPT		452,004	452,004	401,719	450,944		1,060		1,060		452,004				4,281	05/25/2035	
655844-AJ-7	NORFOLK SOUTHERN CORP		RECEIVED IN EXCHANGE		694,618	500,000	471,535	479,113		1,159		1,159		480,271		214,346	214,346	39,108	05/15/2027	
655844-BW-7	NORFOLK SOUTHERN CORP 144A		CASH IN LIEU OF FRACTION		255	255	255	255						255				0	11/01/2047	
670001-AA-4	NOVELIS CORP 144A		RBC DAIN RAUSCHER		469,125	450,000	450,000	450,000						450,000		19,125	19,125	31,016	08/15/2024	
670001-AC-0	NOVELIS CORP 144A		VARIOUS		770,663	750,000	751,719	751,250	416	(133)		283		751,533		19,130	19,130	36,650	09/30/2026	
629377-BU-5	NRG ENERGY INC		VARIOUS		517,563	500,000	504,500	500,375	2,378	(357)		2,021		502,396		15,167	15,167	39,161	03/15/2023	
629377-BW-1	NRG ENERGY INC		DEUTSCHE BANK SECS		315,750	300,000	300,000	300,000						300,000		15,750	15,750	22,448	07/15/2022	
629377-BY-7	NRG ENERGY INC		VARIOUS		980,612	1,000,000	1,011,750	972,500	37,404	(407)		36,996		1,009,496		(28,884)	(28,884)	34,588	05/01/2024	
629377-CA-8	NRG ENERGY INC		VARIOUS		1,010,295	1,000,000	1,000,000	995,000	5,000			5,000		1,000,000		10,295	10,295	36,196	05/15/2026	
629377-CC-4	NRG ENERGY INC		BANK OF NEW YORK		171,063	175,000	175,000	165,375	9,625			9,625		175,000		(3,938)	(3,938)	9,436	01/15/2027	
629377-CD-2	NRG ENERGY INC 144A		VARIOUS		264,160	260,000	260,000	260,000						260,000		4,160	4,160	0	01/15/2028	
67020Y-AP-5	NUANCE COMMUNICATIONS INC		BARCLAYS CAP INC		384,619	365,000	365,000	365,000						365,000		19,619	19,619	18,858	07/01/2024	
67059T-AD-7	MUSTAR LOGISTICS L P		MORGAN STANLEY & CO INC		108,000	100,000	108,875	100,000		(481)		(481)		108,394		(394)	(394)	4,594	02/01/2021	
67106J-AE-5	OAK HILL CREDIT PARTNERS X LTD144A		CALLED		1,250,000	1,250,000	1,237,500	1,240,083		502		502		1,240,586		9,414	9,414	20,749	07/20/2026	
674215-AD-0	OASIS PETE INC NEW		VARIOUS		151,500	150,000	150,750	150,710		(183)		(183)		150,527		973	973	9,263	11/01/2021	
674215-AE-8	OASIS PETE INC NEW		JP MORGAN SECS INC-FI		151,125	150,000	138,375	140,115		986		986		141,101		10,024	10,024	12,547	01/15/2023	
674599-CM-5	OCCIDENTAL PETE CORP DEL		BANK OF NEW YORK		117,668	120,000	119,495	119,502		16		16		119,517		(1,849)	(1,849)	1,920	02/15/2027	
68268B-AA-7	ONEMAIN FINL ISSUE TR 2014-2 144A		PRINCIPAL RECEIPT		595,247	595,247	595,154	596,309		(1,062)		(1,062)		595,247				7,267	09/18/2024	
68389X-BJ-3	ORACLE CORP		PERSHING LLC		318,045	310,000	311,045	310,000		(7)		(7)		311,037		6,996	6,996	9,633	07/15/2046	
68389X-BK-0	ORACLE CORP		VARIOUS		1,988,975	2,000,000	2,015,840	2,014,449		(1,321)		(1,321)		2,013,129		(24,334)	(24,334)	35,519	09/15/2021	
68557N-AC-7	ORBITAL ATK INC		CITIGROUP GBL MKT INC/SAL		160,875	150,000	150,000	150,000						10,875		10,875	10,875	8,135	10/01/2023	
68557N-AA-1	ORBITAL ATK INC SR NT 5.25%21		CITIGROUP GBL MKT INC/SAL		335,563	325,000	325,000	325,000						325,000		10,563	10,563	16,826	10/01/2021	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Stated Contractual Maturity Date	
72650R-BE-1	PLAINS ALL AMER PIPELINE LP		JP MORGAN SECS INC-FI		441,330	500,000	441,995	442,229	0	561	0	561	0	442,791	0	(1,461)	(1,461)	15,667	06/15/2044	
727493-AB-4	PLANTRONICS INC NEW 144A		WACHOVIA SECURITIES LLC		628,500	600,000	600,000	600,000	0	0	0	0	0	600,000	0	28,500	28,500	30,342	05/31/2023	
727660-AA-5	PLATFORM SPECIALTY PRODS 144A		VARIOUS		1,184,813	1,150,000	1,124,125	1,125,108	0	2,005	0	2,005	0	1,127,113	0	57,700	57,700	67,708	02/01/2022	
729416-AA-5	PLY GEM INDS INC		BANC OF AMERICA SEC LLC		182,219	175,000	183,531	175,000	0	(1,032)	0	(1,032)	0	182,499	0	(280)	(280)	2,370	02/01/2022	
69353R-EW-4	PNC BK N A PITTSBURGH PA		PERSHING LLC		485,097	485,000	484,704	484,742	0	40	0	40	0	484,783	0	314	314	9,269	04/29/2021	
737446-AK-0	POST HLDGS INC 144A		VARIOUS		2,004,881	2,000,000	2,000,000	1,915,000	85,000	0	0	85,000	0	2,000,000	0	4,881	4,881	80,394	08/15/2026	
693522-AG-9	PO CORP 144A		BARCLAYS CAP INC		107,875	100,000	107,625	100,000	0	(713)	0	(713)	0	106,912	0	963	963	3,131	11/15/2022	
741530-AG-7	PRIDE INTL INC DEL		MORGAN STANLEY & CO INC		239,625	225,000	247,922	225,000	0	(3,361)	0	(3,361)	0	244,561	0	(4,936)	(4,936)	14,928	06/15/2019	
743315-AM-5	PROGRESSIVE CORP OHIO		CALLED @ 100.0000000		165,000	165,000	152,250	152,364	12	12	0	12	0	152,376	0	12,624	12,624	5,528	06/15/2067	
74340X-AU-5	PROLOGIS		CALLED @ 110.0192700		16,503	15,000	14,965	14,986	4	4	0	4	0	14,990	0	1,513	1,513	1,278	03/15/2020	
744320-AX-0	PRUDENTIAL FINL INC		CASH IN LIEU OF FRACTION		423	423	418	418	0	0	0	0	0	418	0	5	5	0	12/07/2047	
744320-AH-8	PRUDENTIAL FINL INC MTNS BOOK		RECEIVED IN EXCHANGE		36,481	30,000	31,810	31,603	0	(51)	0	(51)	0	31,552	0	4,929	4,929	1,593	06/13/2035	
74733V-AB-6	QEP RES INC		BARCLAYS CAP INC		594,000	600,000	621,000	601,500	11,716	(1,489)	0	10,227	0	611,727	0	(17,727)	(17,727)	31,892	10/01/2022	
74733V-AC-4	QEP RES INC		BARCLAYS CAP INC		24,500	25,000	24,438	25,000	0	13	0	13	0	24,451	0	49	49	532	05/01/2023	
747525-AK-9	QUALCOMM INC		GOLDMAN SACHS & CO.		88,415	86,000	95,581	95,497	0	(159)	0	(159)	0	95,339	0	(6,924)	(6,924)	4,013	05/20/2045	
747598-AD-5	QUALITYTECH LP / QTS FIN 144A		PERSHING LLC		45,788	45,000	45,000	45,000	0	0	0	0	0	45,000	0	788	788	0	11/15/2035	
74840L-AA-0	QUICKEN LNS INC 144A		VARIOUS		1,345,137	1,310,000	1,314,913	1,273,975	40,094	(349)	0	39,745	0	1,313,720	0	31,417	31,417	49,548	05/01/2025	
748767-AF-7	QUINTILES TRANSNATIONAL CORP 144A		BANC OF AMERICA SEC LLC		390,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	15,000	15,000	16,809	05/15/2023	
747262-AH-6	QVC INC		JEFFERIES & COMPANY		146,693	140,000	149,031	146,523	0	(270)	0	(270)	0	146,253	0	440	440	5,461	07/02/2022	
74982N-AA-4	RACE POINT CLO LTD 2011 144A		PRINCIPAL RECEIPT		241,447	241,447	241,447	241,447	0	0	0	0	0	241,447	0	0	0	1,366	12/25/2022	
LX1552-91-3	RACKSPACE HOSTING INC TERM LOAN		PER CLIENTS REQUEST		430,313	425,000	422,875	422,875	0	0	0	0	0	422,875	0	7,438	7,438	2,255	10/26/2023	
750261-AA-8	RADIATE HOLDCO LLC 144A		CREDIT SUISSE FIRST BOS		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	(2,100)	(2,100)	6,492	02/15/2025	
75281A-AZ-2	RANGE RES CORP 144A		BARCLAYS CAP INC		249,375	250,000	219,750	222,032	0	2,702	0	2,702	0	224,734	0	24,641	24,641	12,882	03/15/2023	
75281A-AW-9	RANGE RES CORP SR NT 5.75%21		VARIOUS		466,875	450,000	434,250	436,058	0	2,045	0	2,045	0	438,104	0	28,771	28,771	21,275	06/01/2021	
75281A-AS-8	RANGE RESOURCES CORP		VARIOUS		844,563	875,000	780,938	787,181	0	5,113	0	5,113	0	792,295	0	52,288	52,288	32,707	05/15/2025	
75606D-AE-1	REALOGY GRP LLC 144A		VARIOUS		752,605	750,000	744,518	723,750	21,163	260	0	21,423	0	745,173	0	7,432	7,432	17,480	06/01/2023	
75606D-AC-5	REALOGY GRP LLC/REALOGY CO 144A		JP MORGAN SECS INC-FI		1,043,750	1,000,000	1,020,000	1,014,904	0	(2,629)	0	(2,629)	0	1,012,275	0	31,475	31,475	44,479	12/01/2021	
756109-AS-3	REALTY INCOME CORP		JP MORGAN SECS INC-FI		333,449	350,000	345,349	345,442	0	343	0	343	0	345,784	0	(12,336)	(12,336)	11,608	01/15/2027	
758860-AJ-2	REGATTA III FUNDING LTD 144A CLO		BOND CALLED		3,000,000	3,000,000	2,854,020	2,947,214	0	6,263	0	6,263	0	2,953,477	0	46,523	46,523	93,628	04/15/2026	
75966C-AA-5	RENAISSANCE ACQUISITION CORP 144A		CALLED @ 105.1560000		1,051,560	1,000,000	999,765	995,000	4,836	12	0	4,848	0	999,847	0	51,713	51,713	52,135	08/15/2021	
761735-AD-1	REYNOLDS GROUP ISSUER LLC		GOLDMAN SACHS & CO.		199,302	194,441	194,441	194,441	0	0	0	0	0	194,441	0	4,861	4,861	15,633	02/15/2021	
761735-AP-4	REYNOLDS GROUP ISSUER LLC		VARIOUS		2,467,916	2,429,966	2,467,327	2,018,937	0	(2,377)	0	(2,377)	0	2,458,887	0	34,828	34,828	57,395	10/15/2020	
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		BARCLAYS CAP INC		516,875	500,000	500,000	500,000	0	0	0	0	0	500,000	0	16,875	16,875	26,835	07/15/2023	
761735-AV-1	REYNOLDS GROUP ISSUER LLC 144A		GOLDMAN SACHS & CO.		160,125	150,000	150,000	150,000	0	0	0	0	0	150,000	0	10,125	10,125	13,679	07/15/2024	
762780-AB-2	RICE ENERGY INC		VARIOUS		2,504,023	2,400,000	2,221,938	2,239,298	0	10,914	0	10,914	0	2,250,213	0	253,810	253,810	101,078	05/01/2022	
767754-CH-5	RITE AID CORP 144A		JEFFERIES & COMPANY		146,250	150,000	155,813	150,000	0	(824)	0	(824)	0	154,989	0	(8,739)	(8,739)	6,048	04/01/2023	
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		CREDIT SUISSE FIRST BOS		27,750	25,000	27,500	25,000	0	(3)	0	(3)	0	27,497	0	253	253	773	04/15/2040	
77340R-AP-2	ROCKIES EXPRESS PIPELINE LLC 144A		CREDIT SUISSE FIRST BOS		181,125	175,000	183,750	175,000	0	(1,443)	0	(1,443)	0	182,307	0	(1,182)	(1,182)	7,350	01/15/2019	
776743-AD-8	ROPER TECHNOLOGIES INC		BANC OF AMERICA SEC LLC		55,405	55,000	54,991	54,991	0	0	0	0	0	54,991	0	414	414	99	12/15/2026	
77714T-AB-7	ROSE ROCK MIDSTR/ROSE ROCK FIN		CREDIT SUISSE FIRST BOS		437,625	450,000	442,553	438,750	4,965	549	0	5,514	0	444,264	0	(6,639)	(6,639)	21,797	11/15/2023	
77714P-AB-5	ROSE ROCK MIDSTREAM LP/ ROSE R		VARIOUS		73,500	75,000	74,438	75,000	0	62	0	62	0	74,499	0	(999)	(999)	5,051	07/15/2022	
74977X-AB-7	RSI HOME PRODS INC 144A		VARIOUS		688,131	655,000	655,000	655,000	0	0	0	0	0	655,000	0	33,131	33,131	45,375	03/15/2023	
78512-AA-5	S&E REPLACEMENT POWER LLC		Sink PMT @ 100.0000000		66,066	66,066	66,066	66,066	0	0	0	0	0	66,066	0	0	0	2,141	05/31/2029	
785592-AD-8	SABINE PASS LIQUEFACTION LLC		BARCLAYS CAP INC		754,729	690,000	764,382	690,000	0	(3,874)	0	(3,874)	0	760,508	0	(5,779)	(5,779)	27,061	04/15/2023	
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C		BARCLAYS CAP INC		389,531	375,000	375,000	375,000	0	0	0	0	0	375,000	0	14,531	14,531	23,833	02/01/2021	
LX1540-15-7	SAFEMAY GROUP HOLDINGS LLC INIT TL		VARIOUS		846,923	842,888	834,459	834,459	0	0	0	0	0	834,459	0	12,465	12,465	20,719	08/04/2023	
79546V-AL-0	SALLY HLDGS LLC		JEFFERIES & COMPANY		409,000	400,000	408,369	400,000	0	(631)	0	(631)	0	408,369	0	(1,369)	(1,369)	18,438	12/01/2025	
78388J-AV-8	SBA COMMUNICATIONS CORP		VARIOUS		1,014,794	1,000,000	991,780	987,500	4,626	342	0	4,968	0	992,468	0	22,326	22,326	38,530	09/01/2024	
78403D-AG-5	SBA TOWER TRUST 2014-1-2 144A		FIRST NEW YORK SECURITIES LLC		701,792	700,000	700,000	700,000	0	0	0	0	0	700,000	0	1,792	1,792	20,568	10/15/2044	
808194-AB-0	SCHULMAN A INC		BANC OF AMERICA SEC LLC		1,054,344	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	54,344	54,344	60,183	06/01/2023	
813776-AB-5	SECURITIZED ASSET REC 2006-FR4		PRINCIPAL RECEIPT		290,247	290,247	125,839	126,847	48,533	114,867	0	163,401	0	290,247	0	0	0	1,750	08/25/2036	
81663A-AB-1	SEMIGROUP CORP		CREDIT SUISSE FIRST BOS		869,138	825,000	831,188	830,733	0	(397)	0	(397)	0	830,336	0	38,802	38,802	14,438	06/15/2021	
81663A-AC-9	SEMIGROUP CORP 144A		CREDIT SUISSE FIRST BOS		196,000	200,000	196,934	200,000	0	162	0	162	0	197,096	0	(1,096)	(1,096)</			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
LX1381-19-8	SOLENIS INTL ASHLAND INC TL 1ST		PER CLIENTS REQUEST		169,893	170,281	169,430	169,430	0	0	0	0	0	169,430	0	463	463	5,280	07/02/2021	
835456-BC-5	SONIC AUTOMOTIVE INC SR SB GLBL		BARCLAYS CAP INC		127,188	125,000	125,000	125,000	0	0	0	0	0	125,000	0	2,188	2,188	4,190	03/15/2027	
842587-CX-3	SOUTHERN CO		MORGAN STANLEY & CO INC		547,833	550,000	547,151	547,179	0	0	0	0	0	547,180	0	653	653	15,125	07/01/2046	
84762L-AQ-8	SPECTRUM BRANDS INC		JEFFERIES & COMPANY		156,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	6,000	6,000	8,585	11/15/2022	
84762L-AU-4	SPECTRUM BRANDS INC		BANC OF AMERICA SEC LLC		160,500	150,000	150,000	150,000	0	0	0	0	0	150,000	0	10,500	10,500	4,696	12/15/2024	
84762L-AU-9	SPECTRUM BRANDS INC		VARIOUS		534,150	500,000	500,000	500,000	0	0	0	0	0	500,000	0	34,150	34,150	29,307	07/15/2025	
85172F-AD-1	SPRINGLEAF FINANCE CORPORATION		CREDIT SUISSE FIRST BOS		675,000	600,000	633,000	631,478	0	(4,270)	0	(4,270)	0	627,207	0	47,793	47,793	45,983	10/01/2021	
85172F-AG-4	SPRINGLEAF FINANCE CORPORATION		CREDIT SUISSE FIRST BOS		312,000	300,000	290,250	290,672	0	2,150	0	2,150	0	292,822	0	19,178	19,178	12,338	12/15/2019	
85172F-AK-5	SPRINGLEAF FINANCE CORPORATION		VARIOUS		131,313	125,000	125,000	125,000	0	0	0	0	0	125,000	0	6,313	6,313	2,361	05/15/2022	
852060-AD-4	SPRINT CAP CORP		BANC OF AMERICA SEC LLC		27,875	25,000	27,250	27,250	0	0	0	0	(30)	27,220	0	655	655	740	11/15/2028	
852060-AG-7	SPRINT CAP CORP		BANC OF AMERICA SEC LLC		173,840	164,000	176,505	176,505	0	(2,808)	0	(2,808)	0	173,697	0	143	143	5,312	05/01/2019	
85207U-AE-5	SPRINT CORP		VARIOUS		924,625	850,000	721,750	732,887	0	8,545	0	8,545	0	741,432	0	183,193	183,193	40,489	09/15/2021	
85207U-AF-2	SPRINT CORP		BANC OF AMERICA SEC LLC		57,875	50,000	45,938	46,111	0	347	0	347	0	46,457	0	11,418	11,418	4,320	09/15/2023	
85207U-AH-8	SPRINT CORP		VARIOUS		249,813	225,000	216,592	216,592	0	0	0	0	0	217,257	0	32,555	32,555	12,147	06/15/2024	
85207U-AJ-4	SPRINT CORP		VARIOUS		1,836,869	1,605,000	1,479,636	1,484,983	0	6,665	0	6,665	0	1,491,648	0	345,220	345,220	131,256	02/15/2025	
852061-AR-1	SPRINT NEXTEL CORP		CITIGROUP GBL MKT INC/SAL		246,091	225,000	216,156	216,156	0	239,674	0	239,674	0	239,674	0	6,420	6,420	10,413	08/15/2020	
852061-AS-9	SPRINT Nextel Corp		DEUTSCHE BANK SECS		238,500	225,000	198,563	199,964	0	2,463	0	2,463	0	202,427	0	36,073	36,073	11,625	11/15/2022	
852061-AK-6	SPRINT NEXTEL CORP 144A		BANC OF AMERICA SEC LLC		187,250	175,000	191,625	191,625	0	0	0	0	0	186,687	0	14,938	14,938	14,626	11/15/2018	
85208U-AA-8	SPRINT SPECTRUM CO LLC 144A		Sink PMT @ 100,000,000		153,750	153,750	154,811	80,455	0	(1,060)	0	(1,060)	0	153,750	0	0	0	3,934	03/20/2023	
853496-AB-3	STANDARD INDS INC 144A		DEUTSCHE BANK SECS		158,250	150,000	150,000	150,000	0	0	0	0	0	150,000	0	8,250	8,250	9,190	02/15/2023	
853575-BE-0	STANDARD PAC CORP NEW		BARCLAYS CAP INC		492,750	450,000	470,813	456,750	0	(1,573)	0	(1,573)	0	466,203	0	26,547	26,547	24,088	11/15/2024	
85571B-AG-0	STARWOOD PPTY TR INC		CITIGROUP GBL MKT INC/SAL		390,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	15,000	15,000	14,583	12/15/2021	
85571B-AB-5	STARZ LLC / STARZ FIN CORP		BOND CALLED		1,518,750	1,500,000	1,537,500	1,512,062	0	(141)	0	(141)	0	1,511,922	0	6,828	6,828	23,333	09/15/2019	
857691-AF-6	STATION CASINOS LLC 144A		VARIOUS		221,400	220,000	220,000	220,000	0	0	0	0	0	220,000	0	1,400	1,400	21	10/01/2025	
858119-BC-3	STEEL DYNAMICS INC		VARIOUS		51,375	50,000	51,625	51,625	0	(349)	0	(349)	0	51,276	0	99	99	1,317	10/01/2021	
858586-GH-1	STEPAN COMPANY LTD		Principal Receipt		357,144	357,144	345,282	354,364	0	1,227	0	1,227	0	355,591	0	1,553	1,553	20,321	11/01/2018	
863600-AE-5	STRUCTURED ASSET MTG 2006-AR4		PRINCIPAL RECEIPT		210,194	210,194	163,951	183,809	0	26,385	0	26,385	0	210,194	0	0	0	1,171	06/25/2036	
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4		PRINCIPAL RECEIPT		221,782	221,782	180,753	197,211	0	24,571	0	24,571	0	221,782	0	0	0	1,589	09/25/2047	
864486-AK-1	SUBURBAN PROPANE PARTNERS		VARIOUS		183,150	185,000	185,000	185,000	0	0	0	0	0	185,000	0	(1,850)	(1,850)	5,401	03/01/2027	
864486-AG-0	SUBURBAN PROPANE PARTNERS L P		CREDIT SUISSE FIRST BOS		546,000	525,000	600,263	525,000	0	0	0	0	0	525,000	0	21,000	21,000	20,112	08/01/2021	
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P		CREDIT SUISSE FIRST BOS		149,250	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(750)	(750)	9,248	03/01/2025	
86614R-AL-1	SUMMIT MATERIALS LLC 144A		BANC OF AMERICA SEC LLC		51,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,000	1,000	961	06/01/2025	
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC		CREDIT SUISSE FIRST BOS		152,250	150,000	150,000	150,000	0	0	0	0	0	150,000	0	2,250	2,250	5,319	04/15/2025	
86723C-AF-5	SUNOCO ENERGY INC 144A		DEUTSCHE BANK SECS		231,188	225,000	221,654	221,654	0	103	0	103	0	221,757	0	9,431	9,431	5,719	06/15/2025	
86765L-AF-4	SUNOCO LP/SUNOCO FIN CORP		CREDIT SUISSE FIRST BOS		1,234,063	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	34,063	34,063	52,361	04/15/2021	
86765L-AG-2	SUNOCO LP/SUNOCO FIN CORP		VARIOUS		102,500	100,000	102,250	101,250	820	(91)	0	728	0	101,978	0	522	522	3,002	04/01/2023	
871503-AU-2	SYMANTEC CORP 144A		VARIOUS		304,688	300,000	300,000	300,000	0	0	0	0	0	300,000	0	4,688	4,688	42	04/15/2025	
87165B-AA-1	SYNCHRONY FINL		MATURITY		580,000	580,000	579,495	579,894	0	106	0	106	0	580,000	0	0	0	10,875	08/15/2017	
87264A-AD-7	T MOBILE USA INC		CALLED @ 103,317,000		154,976	150,000	152,625	151,547	0	(102)	0	(102)	0	151,445	0	3,530	3,530	7,462	04/28/2021	
87264A-AG-0	T MOBILE USA INC		CALLED @ 103,366,000		1,550,490	1,500,000	1,485,000	1,489,672	0	527	0	527	0	1,490,199	0	60,291	60,291	75,724	04/28/2022	
87264A-AH-8	T MOBILE USA INC		MORGAN STANLEY & CO INC		416,000	400,000	424,000	424,000	0	(8,009)	0	(8,009)	0	415,991	0	9	9	18,239	01/15/2022	
87264A-AM-7	T MOBILE USA INC		BANC OF AMERICA SEC LLC		158,438	150,000	153,000	152,161	0	(434)	0	(434)	0	151,727	0	6,710	6,710	10,225	03/01/2023	
87264A-AN-5	T MOBILE USA INC		BANC OF AMERICA SEC LLC		324,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	24,000	24,000	21,728	03/01/2025	
87264A-AP-0	T MOBILE USA INC		JP MORGAN SECS INC-FI		83,344	75,000	75,000	75,000	0	0	0	0	0	75,000	0	8,344	8,344	6,161	01/15/2026	
87264A-AT-2	T MOBILE USA INC		BANC OF AMERICA SEC LLC		81,188	75,000	75,000	75,000	0	0	0	0	0	75,000	0	6,188	6,188	2,396	04/15/2027	
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		MORGAN STANLEY & CO INC		152,625	150,000	150,000	150,000	0	0	0	0	0	150,000	0	2,625	2,625	4,811	01/15/2028	
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A		MORGAN STANLEY & CO INC		179,813	175,000	175,000	175,000	0	0	0	0	0	175,000	0	4,813	4,813	5,374	09/15/2024	
87612E-AV-8	TARGET CORP		WACHOVIA SECURITIES LLC		100,337	95,000	104,558	101,289	0	(819)	0	(819)	0	100,470	0	(133)	(133)	3,497	07/15/2020	
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM		TENDERED BACK TO COMPANY		420,541	302,000	333,503	331,497	0	(246)	0	(246)	0	331,251	0	89,290	89,290	8,217	12/16/2039	
87815V-AG-8	TEAM HEALTH INC 144A		VARIOUS		728,604	650,000	721,500	718,072	0	(1,579)	0	(1,579)	0	716,493	0	12,111	12,111	6,755	12/15/2023	
88023J-AA-4	TEMPO ACQUISITION LLC 144A		BARCLAYS CAP INC		280,156	275,000	275,000	275,000	0	0	0	0	0	275,000	0	5,156	5,156	8,663	06/01/2025	
872430-AB-2	TENET HEALTHCARE CORP		BANC OF AMERICA SEC LLC		79,781	75,000	75,000	75,000	0	0	0	0	0	75,000	0	4,781	4,781	4,438	10/01/2020	
880336-BM-1	TENET HEALTHCARE CORP		PARTIAL CALL		253,333	250,000	257,500	246,900	6,960	(562)	0	6,398	0	253,298	0	35	35	20,000	08/01/2020	
880336-BP-4	TENET HEALTHCARE CORP		CALLED @ 105,766,000		264,415	250,000	250,000	250,000	0	0	0	0								

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
88148L-AA-4	THE GOLDMAN SACHS GROUP INC.		06/22/2017	BNP PARIBAS SEC CORP MITSUBISHI UFJ SECURITIES		1,180,975	1,170,000	1,167,800	1,168,580		196		196	1,168,776		12,199	12,199	20,534	04/23/2020	
883556-BH-4	THERMO FISHER SCIENTIFIC INC.		06/08/2017	(USA)		667,994	645,000	644,942	644,958		3		3	644,961		23,033	23,033	17,560	02/15/2022	
883556-BN-1	THERMO FISHER SCIENTIFIC INC.		06/09/2017	VARIOUS		522,175	515,000	520,846	520,560		(375)		(375)	520,185		1,990	1,990	10,257	04/15/2023	
887228-AA-2	TIME INC 144A		11/16/2017	VARIOUS		654,513	645,000	645,000	645,000					645,000		9,513	9,513	39,176	04/15/2022	
887317-AL-9	TIME WARNER INC.		12/14/2017	TENDERED BACK TO COMPANY		364,910	290,000	326,097	324,085		(675)		(675)	323,411		41,499	41,499	22,304	03/29/2041	
88947E-AR-1	TOLL BROS FIN CORP.		09/25/2017	BARCLAYS CAP INC.		26,000	25,000	25,938	25,938		(7)		(7)	25,930		70	70	447	11/15/2025	
891906-AC-3	TOTAL SYS SVCS INC.		11/27/2017	JP MORGAN SECS INC-FI		397,960	365,000	402,683	402,119		(3,236)		(3,236)	398,884		(924)	(924)	20,343	04/01/2026	
893647-AX-5	TRANSIGM INC.		09/22/2017	CITIGROUP GBL MKT INC/SAL		358,313	350,000	352,625	352,388		(212)		(212)	352,177		6,136	6,136	21,170	07/15/2024	
893647-AZ-0	TRANSIGM INC.		05/26/2017	BANK OF NEW YORK		308,625	300,000	300,000	300,000					300,000		8,625	8,625	10,617	05/15/2025	
893647-BA-4	TRANSIGM INC 144A		01/17/2017	JEFFERIES & COMPANY		511,875	500,000	496,250	496,400		12		12	496,412		15,463	15,463	3,099	06/15/2026	
87265H-AE-9	TRI POINTE GROUP INC.		10/04/2017	WACHOVIA SECURITIES LLC		365,750	350,000	348,030	348,238		270		270	348,507		17,243	17,243	23,224	07/01/2021	
87265H-AF-6	TRI POINTE GROUP INC.		10/11/2017	BARCLAYS CAP INC.		177,625	175,000	175,000	175,000					175,000		2,625	2,625	3,190	06/01/2027	
896047-AH-0	TRIBUNE MEDIA CO.		09/22/2017	BANK OF NEW YORK		678,516	650,000	650,000	650,000					650,000		28,516	28,516	50,948	07/15/2022	
896818-AL-5	TRIUMPH GROUP INC NEW		09/22/2017	CITIGROUP GBL MKT INC/SAL		97,500	100,000	96,125	96,125		18		18	96,143		1,357	1,357	1,677	06/01/2022	
896818-AM-3	TRIUMPH GROUP INC NEW 144A		09/22/2017	CITIGROUP GBL MKT INC/SAL MERRILL LYNCH PROF.		471,488	455,000	455,000	455,000					455,000		16,488	16,488	3,098	08/15/2025	
91159J-AA-4	U S BANCORP MTN SUB NTS BE		04/24/2017	CLEARING C.		172,611	170,000	164,558	166,361		187		187	166,548		6,063	6,063	3,928	07/15/2022	
903293-BD-9	U S G CORP 144A		10/11/2017	BARCLAYS CAP INC.		483,188	450,000	450,000	450,000					450,000		33,188	33,188	27,338	03/01/2025	
903293-BE-7	U S G CORP 144A		12/20/2017	BANC OF AMERICA SEC LLC		218,188	210,000	210,000	210,000					210,000		8,188	8,188	5,054	06/01/2027	
912912-AR-3	U S WEST CAPITAL FUNDING INC.		11/03/2017	GOLDMAN SACHS & CO.		78,094	75,000	72,188	74,218		338		338	74,556		3,538	3,538	4,767	11/15/2018	
904006-AB-7	ULTRA RESOURCES INC 144A		10/05/2017	MORGAN STANLEY & CO INC.		80,000	80,000	78,806	78,806		55		55	78,861		1,539	1,539	2,779	04/15/2025	
73019A-AA-0	UNION PACIFIC CORP - SERIES A		09/13/2017	Principal Receipt		66,989	66,989	66,989	66,989					66,989		0	0	1,507	09/13/2027	
73019A-AB-8	UNION PACIFIC CORP - SERIES B		09/13/2017	Principal Receipt		69,511	69,511	69,511	69,511					69,511		0	0	1,564	09/13/2027	
73019A-AC-6	UNION PACIFIC CORP - SERIES C		09/13/2017	Principal Receipt		63,496	63,496	63,496	63,496					63,496		0	0	1,429	09/13/2027	
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		08/15/2017	PRINCIPAL RECEIPT		13,455	13,455	13,219	13,302		153		153	13,455		0	0	434	02/15/2027	
911365-AX-2	UNITED RENTALS NORTH AMER INC		08/25/2017	CALLED @ 104.3929000		521,965	500,000	515,625	512,999		(1,106)		(1,106)	511,893		10,072	10,072	21,438	06/15/2023	
911365-BB-9	UNITED RENTALS NORTH AMER INC		09/22/2017	VARIOUS		211,750	200,000	208,756	208,474		(693)		(693)	207,780		3,970	3,970	7,259	11/15/2024	
911365-BD-5	UNITED RENTALS NORTH AMER INC		09/25/2017	VARIOUS		549,465	525,000	525,000	525,000					525,000		24,465	24,465	25,774	07/15/2025	
911365-BE-3	UNITED RENTALS NORTH AMER INC		09/22/2017	VARIOUS		1,131,563	1,050,000	1,050,000	1,050,000					1,050,000		81,563	81,563	57,617	09/15/2026	
911365-BG-8	UNITED RENTALS NORTH AMER INC		09/22/2017	VARIOUS		90,838	90,000	90,000	90,000					90,000		838	838	434	01/15/2028	
911365-BH-6	UNITED RENTALS NORTH AMER INC		09/22/2017	VARIOUS		248,000	245,000	245,000	245,000					245,000		3,000	3,000	13	10/15/2025	
913017-BR-9	UNITED TECHNOLOGIES CORP.		07/13/2017	SOUTHWEST SECURITIES, INC.		1,180,564	1,100,000	1,237,632	1,188,230		(13,921)		(13,921)	1,174,309		6,255	6,255	37,400	04/15/2020	
91324P-BM-3	UNITEDHEALTH GROUP INC.		09/27/2017	WACHOVIA SECURITIES LLC		630,738	600,000	658,350	639,542		(7,475)		(7,475)	632,067		(1,329)	(1,329)	22,217	10/15/2020	
91324P-CR-1	UNITEDHEALTH GROUP INC.		02/24/2017	CITIGROUP GBL MKT INC/SAL		180,035	160,000	191,115	190,966		(91)		(91)	190,875		(10,839)	(10,839)	4,771	07/15/2045	
913903-AR-1	UNIVERSAL HLTH SVCS INC 144A		10/11/2017	VARIOUS		367,188	375,000	380,625	379,861		(991)		(991)	378,870		8,318	8,318	21,375	08/01/2022	
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		10/16/2017	VARIOUS		1,151,124	1,112,000	1,157,670	1,146,318		(3,986)		(3,986)	1,142,332		8,792	8,792	79,464	09/15/2022	
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		07/17/2017	VARIOUS		344,853	343,000	338,248	346,250		1,034		1,034	338,867		5,986	5,986	9,151	05/15/2023	
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		09/21/2017	VARIOUS		1,323,594	1,325,000	1,314,187	956,250		42,122		42,122	1,315,145		8,449	8,449	63,646	02/15/2025	
90345W-AD-6	US AIRWAYS PT TRUST 2012-2		12/04/2017	PRINCIPAL RECEIPT		45,203	45,203	45,730	45,518		(315)		(315)	45,203		0	0	1,013	12/03/2026	
90290W-AB-7	US FOODS INC 144A		09/25/2017	VARIOUS		651,794	620,000	641,700	641,169		(2,177)		(2,177)	638,993		12,801	12,801	20,323	06/15/2024	
91739V-AA-6	USIS MERGER SUB INC 144A		11/16/2017	VARIOUS		729,863	715,000	715,000	715,000					715,000		14,863	14,863	16,607	05/01/2025	
90363B-AB-6	USTA NATIONAL TENNIS CENTER INC.		07/10/2017	Principal Receipt		25,097	25,097	25,097	25,097					25,097		0	0	771	09/08/2039	
92343V-AW-4	VERIZON COMMUNICATIONS INC.		02/03/2017	RECEIVED IN EXCHANGE		25,837	23,000	24,766	24,669		(3)		(3)	24,666		1,171	1,171	468	04/01/2041	
92343V-BR-4	VERIZON COMMUNICATIONS INC.		08/16/2017	VARIOUS		255,148	230,000	249,547	244,108		(960)		(960)	243,147		12,001	12,001	9,718	09/15/2023	
92343V-BS-2	VERIZON COMMUNICATIONS INC.		03/20/2017	CALLED @ 121.6850000		97,348	80,000	89,786	88,835		(73)		(73)	88,762		8,586	8,586	2,631	09/15/2033	
92343V-CK-8	VERIZON COMMUNICATIONS INC.		11/13/2017	VARIOUS		804,358	816,000	905,019	904,652		(647)		(647)	904,005		(99,647)	(99,647)	30,115	08/21/2046	
92343V-CM-4	VERIZON COMMUNICATIONS INC.		06/29/2017	RBC DAIN RAUSCHER		407,960	409,000	409,000	409,000					409,000		(1,040)	(1,040)	17,771	08/21/2054	
92343V-CV-4	VERIZON COMMUNICATIONS INC.		07/05/2017	RBC DAIN RAUSCHER		168,870	175,000	159,364	160,077		245		245	160,322		8,547	8,547	7,372	01/15/2036	
92343V-CX-0	VERIZON COMMUNICATIONS INC.		07/05/2017	VARIOUS		440,636	465,000	418,030	418,726		297		297	419,023		21,613	21,613	17,039	09/15/2048	
92343V-CZ-5	VERIZON COMMUNICATIONS INC.		07/26/2017	RBC DAIN RAUSCHER		328,307	355,000	338,790	339,036		82		82	339,118		(10,811)	(10,811)	14,483	03/15/2055	
92343V-DS-0	VERIZON COMMUNICATIONS INC.		07/20/2017	VARIOUS		20,724	20,816	19,825	19,825		5		5	19,830		894	894	479	04/15/2049	
92343V-DZ-4	VERIZON COMMUNICATIONS INC.		11/16/2017	BANK OF NY/MIZUHO SECS USA		1,005,663	1,000,000	1,000,000	1,000,000					1,000,000		5,663	5,663	9,062	05/22/2020	
LX1553-79-6	VERTIV CO TERM LOAN B		03/15/2017	TRE		2,250,121	2,250,000	2,182,500	2,182,500					2,182,500		67,621	67,621	69,495	09/29/2023	
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)		11/01/2017	PER CLIENTS REQUEST		484,914	484,914	484,914	484,914					484,914		0	0	19,943	11/30/2023	
91823K-AA-7	VFH PARENT LLC (ORCH CO-ISSUE 144A		09/25/2017	JEFFERIES & COMPANY		129,688	125,000</													

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
949746-RF-0	WELLS FARGO & CO NEW	C.	01/12/2017	BARCLAYS CAP INC.	104,223	90,000	90,469	90,449	0	0	0	0	0	90,448	0	13,774	13,774	2,565	01/15/2044	
949746-RS-2	WELLS FARGO & CO NEW	C.	04/05/2017	UBS WARBURG LLC	3,443,691	3,445,000	3,479,519	3,478,418	0	(2,001)	0	(2,001)	0	3,476,417	0	(32,726)	(32,726)	51,675	03/04/2021	
949746-FN-5	WELLS FARGO CO MTN DE	C.	02/13/2017	WACHOVIA SECURITIES LLC	396,819	380,000	379,455	379,616	0	0	0	0	0	379,622	0	17,197	17,197	7,881	08/15/2023	
949746-GL-8	WELLS FARGO CO MTN DE	C.	04/10/2017	VARIOUS	518,421	500,000	536,185	535,258	0	(783)	0	(783)	0	534,474	0	(16,053)	(16,053)	15,141	07/22/2027	
950810-AM-6	WESCO DISTR INC	C.	09/25/2017	BANC OF AMERICA SEC LLC	1,499,813	1,425,000	1,425,000	1,425,000	0	0	0	0	0	1,425,000	0	74,813	74,813	59,998	06/15/2024	
952355-AN-5	WEST CORP 144A	C.	05/16/2017	VARIOUS	2,028,213	2,000,000	1,956,500	1,932,500	32,268	1,989	0	34,256	0	1,966,756	0	61,456	61,456	87,959	07/15/2022	
95616A-AA-1	WEST STREET MERGER 144A	C.	10/19/2017	VARIOUS	872,681	870,000	870,000	870,000	0	0	0	0	0	870,000	0	2,681	2,681	3,842	09/01/2025	
962081-AA-2	WEX INC SR GBLB 144A 23	C.	09/25/2017	WACHOVIA SECURITIES LLC	642,188	625,000	623,438	623,438	0	136	0	136	0	623,573	0	18,614	18,614	19,462	02/01/2023	
962178-AL-3	WEYERHAEUSER REAL ESTATE CO	C.	10/04/2017	WACHOVIA SECURITIES LLC	127,813	125,000	128,750	128,750	0	(596)	0	(596)	0	128,154	0	(342)	(342)	4,421	06/15/2019	
962178-AN-9	WEYERHAEUSER REAL ESTATE CO	C.	10/11/2017	BARCLAYS CAP INC	284,875	265,000	275,600	275,600	0	(738)	0	(738)	0	274,862	0	10,013	10,013	12,887	06/15/2024	
966387-AG-7	WHITING PETE CORP NEW	C.	01/20/2017	BARCLAYS CAP INC	301,500	300,000	274,500	277,677	0	489	0	489	0	278,165	0	23,335	23,335	5,417	03/15/2019	
966387-AH-5	WHITING PETE CORP NEW	C.	10/30/2017	VARIOUS	956,438	975,000	967,688	975,000	0	1,070	0	1,070	0	968,757	0	(12,320)	(12,320)	60,730	03/15/2021	
966387-BE-1	WHITING PETE CORP NEW 144A	C.	12/20/2017	BARCLAYS CAP INC	198,169	195,000	195,000	195,000	0	0	0	0	0	195,000	0	3,169	3,169	0	01/15/2026	
967586-AB-2	WIDEPENWEST FIN LLC/WIDEP	C.	07/21/2017	VARIOUS	1,362,880	1,325,000	1,423,625	1,389,290	0	(23,945)	0	(23,945)	0	1,365,345	0	(2,465)	(2,465)	131,125	07/15/2019	
968121-AB-8	WILDHORSE RESOURCE DEV CORP SR NT	C.	10/04/2017	MORGAN STANLEY & CO INC.	247,500	250,000	248,110	248,110	0	124	0	124	0	248,234	0	(734)	(734)	11,697	02/01/2025	
96949L-AC-9	WILLIAMS PARTNERS L P NEW	C.	06/28/2017	VARIOUS	509,667	485,000	470,332	470,332	0	100	0	100	0	470,570	0	39,160	39,160	19,210	09/15/2045	
929338-AF-1	WING ACQUISITION CORP 144A	C.	09/22/2017	VARIOUS	78,000	75,000	75,469	75,347	0	(71)	0	(71)	0	75,276	0	2,724	2,724	3,996	04/15/2022	
929338-AH-7	WING ACQUISITION CORP 144A	C.	11/21/2017	WACHOVIA SECURITIES LLC	418,500	400,000	379,000	383,011	0	2,401	0	2,401	0	385,412	0	33,088	33,088	29,925	04/15/2022	
98212B-AD-5	WPX ENERGY INC	C.	10/05/2017	VARIOUS	785,050	760,000	779,000	779,000	0	(2,002)	0	(2,002)	0	776,998	0	8,052	8,052	29,937	01/15/2022	
98212B-AG-8	WPX ENERGY INC	C.	09/25/2017	BARCLAYS CAP INC	336,750	300,000	281,250	282,448	0	1,467	0	1,467	0	283,915	0	52,835	52,835	28,600	08/01/2023	
983793-AD-2	XPO LOGISTICS INC 144A	C.	09/22/2017	CITIGROUP GBL MKT INC/SAL	497,563	475,000	475,000	475,000	0	0	0	0	0	475,000	0	22,563	22,563	24,100	06/15/2022	
983793-AF-7	XPO LOGISTICS INC 144A	C.	09/22/2017	CITIGROUP GBL MKT INC/SAL	421,500	400,000	411,000	410,120	679	(1,178)	0	(499)	0	409,621	0	11,879	11,879	21,907	09/01/2023	
989194-AP-0	ZAYO GROUP LLC 144A	C.	10/11/2017	CITIGROUP GBL MKT INC/SAL	263,750	250,000	250,000	250,000	0	0	0	0	0	250,000	0	13,750	13,750	10,222	01/15/2027	
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC	C.	10/11/2017	VARIOUS	989,113	940,000	948,863	947,235	0	(610)	0	(610)	0	946,624	0	42,488	42,488	50,276	04/01/2023	
989194-18-7	ZEKELMAN INDUSTRIES INC FKA JMC TL	C.	12/22/2017	VARIOUS	402,574	401,182	397,170	397,170	0	0	0	0	0	397,170	0	5,404	5,404	44,077	06/07/2021	
988770-AC-9	ZF NORTH AMER CAP 144A	C.	12/07/2017	VARIOUS	2,219,723	2,092,000	2,141,685	2,141,685	0	(4,113)	0	(4,113)	0	2,137,572	0	82,151	82,151	100,953	04/29/2025	
989787-AG-8	ZOETIS INC	C.	10/12/2017	CALLED @ 100.16529000	420,694	420,000	419,253	419,808	0	138	0	138	0	419,946	0	748	748	9,428	02/01/2018	
68245X-AA-7	1011778 B.C. UNLIMITED LIABIL 144A	C.	02/17/2017	WACHOVIA SECURITIES LLC	2,184,000	2,100,000	2,114,781	2,112,310	0	(267)	0	(267)	0	2,112,043	0	71,957	71,957	49,700	04/01/2022	
09089-AA-1	AIR CANADA 2013-1A PTC 144A	C.	11/15/2017	Sink PMT @ 100.00000000	60,333	60,333	61,195	54,427	0	(799)	0	(799)	0	60,333	0	0	0	1,800	11/15/2026	
073170-AG-0	BAYTEX ENERGY CORP 144A	C.	09/25/2017	BARCLAYS CAP INC	267,750	300,000	265,500	264,750	835	2,607	0	3,443	0	268,193	0	(443)	(443)	13,875	06/01/2024	
097751-AV-3	BOMBARDIER INC 144A	C.	10/30/2017	CITIGROUP GBL MKT INC/SAL	854,375	800,000	880,000	880,000	0	(5,826)	0	(5,826)	0	874,174	0	(19,799)	(19,799)	36,231	03/15/2020	
097751-BM-2	BOMBARDIER INC 144A	C.	04/21/2017	VARIOUS	1,878,975	1,825,000	1,815,000	1,794,798	20,366	255	0	20,621	0	1,815,420	0	63,555	63,555	76,024	03/15/2025	
097751-BP-5	BOMBARDIER INC 144A	C.	10/04/2017	VARIOUS	441,563	405,000	400,954	401,033	0	237	0	237	0	401,270	0	40,293	40,293	17,105	12/01/2021	
136385-AL-5	Canadian Nat Res Ltd	C.	04/28/2017	GOLDMAN SACHS & CO	113,834	100,000	112,474	112,332	0	(104)	0	(104)	0	112,227	0	1,607	1,607	3,958	03/15/2038	
13645R-AU-8	CANADIAN PAC RY CO NEW	C.	02/24/2017	WACHOVIA SECURITIES LLC	253,357	230,000	245,834	245,638	0	(42)	0	(42)	0	245,595	0	7,761	7,761	6,440	08/01/2045	
146900-AM-7	CASCADES INC 144A	C.	10/04/2017	BARCLAYS CAP INC	468,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	18,000	18,000	30,319	07/15/2022	
146900-AO-8	CASCADES INC 144A	C.	10/03/2017	MORGAN STANLEY & CO INC.	157,688	150,000	149,813	149,843	0	15	0	15	0	149,858	0	7,829	7,829	10,542	07/15/2023	
361680-AC-8	GFL ENVIRONMENTAL INC 144A	C.	09/25/2017	BARCLAYS CAP INC	129,375	125,000	125,000	125,000	0	0	0	0	0	125,000	0	4,375	4,375	2,637	05/01/2022	
362438-AA-1	GM HONDS SEC CORP 144A	C.	09/25/2017	BARCLAYS CAP INC	107,250	100,000	99,278	99,278	0	26	0	26	0	99,304	0	7,946	7,946	3,378	05/15/2025	
443628-AF-9	HUDBAY MINERALS INC 144A	C.	10/04/2017	VARIOUS	210,437	200,000	200,000	200,000	0	0	0	0	0	200,000	0	10,437	10,437	8,141	01/15/2023	
443628-AG-7	HUDBAY MINERALS INC 144A	C.	10/04/2017	VARIOUS	401,700	370,000	370,000	370,000	0	0	0	0	0	370,000	0	31,700	31,700	17,283	01/15/2025	
496902-AP-2	KINROSS GOLD CORP 144A	C.	09/25/2017	JEFFERIES & COMPANY	125,469	125,000	125,313	125,313	0	(2)	0	(2)	0	125,311	0	158	158	1,266	07/15/2027	
535919-AL-8	LIONS GATE ENTMTNT CORP 144A	C.	10/03/2017	VARIOUS	1,145,013	1,090,000	1,100,775	1,008,489	1,122	(1,113)	0	9	0	1,099,398	0	45,614	45,614	53,360	11/01/2024	
552697-AO-7	MDC PARTNERS INC 144A	C.	11/16/2017	VARIOUS	1,078,578	1,065,000	1,053,950	958,500	96,103	949	0	97,052	0	1,055,552	0	23,026	23,026	64,839	05/01/2024	
66977W-AP-4	NOVA CHEMICALS CORP 144A	C.	10/11/2017	MORGAN STANLEY & CO INC.	456,750	450,000	446,625	440,861	5,948	245	0	6,193	0	447,053	0	9,697	9,697	21,375	05/01/2025	
66977W-AO-2	NOVA CHEMICALS CORP 144A	C.	09/25/2017	JP MORGAN SECS INC-FI	229,500	225,000	225,000	225,000	0	0	0	0	0	225,000	0	4,500	4,500	3,291	06/01/2024	
66977W-AR-0	NOVA CHEMICALS CORP 144A	C.	09/25/2017	JP MORGAN SECS INC-FI	101,500	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,500	1,500	1,575	06/01/2027	
683715-AB-2	OPEN TEXT CORP 144A	C.	10/12/2017	VARIOUS	939,063	875,000	875,000	875,000	0	0	0	0	0	875,000	0	64,063	64,063	33,312	06/01/2026	
740212-AC-9	PRECISION DRILLING CORP	C.	11/22/2017	VARIOUS	694,247	687,596	687,596	687,596	0	0	0	0	0	687,596	0	6,651	6,651	44,321	11/15/2020	
740212-AE-5	PRECISION DRILLING CORP	C.	11/22/2017	VARIOUS	447,600	444,000	439,560	440,487	0	494	0	494								

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
009280-AM-3	AIRCASLE LTD.	C.	10/20/2017	CITIGROUP GBL MKT INC/SAL	170,669	360,000	169,200	0	0	(394)	0	(394)	0	168,806	0	1,863	1,863	4,689	03/15/2021	
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C.	12/15/2017	Sink PMT @ 100,000,000	22,222	22,222	22,222	0	0	0	0	0	0	22,222	0	0	0	167	08/15/2042	
92676X-AA-5	VIKING CRUISES LTD 144A	C.	09/13/2017	WACHOVIA SECURITIES LLC	1,045,925	1,000,000	1,017,500	991,107	16,412	276	0	16,688	0	1,007,795	0	38,130	38,130	54,089	10/15/2022	
92676X-AC-1	VIKING CRUISES LTD 144A	C.	08/24/2017	VARIOUS	1,425,750	1,400,000	1,400,000	1,302,000	98,000	0	0	98,000	0	1,400,000	0	25,750	25,750	64,184	05/15/2025	
92676X-AD-9	VIKING CRUISES LTD 144A	C.	10/13/2017	WACHOVIA SECURITIES LLC	176,094	175,000	175,000	0	0	0	0	0	0	175,000	0	1,094	1,094	771	09/15/2027	
947075-AJ-6	WEATHERFORD INTL LTD	C.	10/04/2017	MORGAN STANLEY & CO INC.	495,719	475,000	475,000	475,000	0	0	0	0	0	475,000	0	20,719	20,719	15,608	06/15/2021	
947075-AK-3	WEATHERFORD INTL LTD	C.	11/14/2017	VARIOUS	513,875	500,000	504,500	400,000	0	(472)	0	(472)	0	504,028	0	9,847	9,847	32,129	06/15/2023	
94707Y-AC-4	WEATHERFORD INTL LTD	C.	02/21/2017	MORGAN STANLEY & CO INC.	804,937	850,000	745,625	737,375	13,672	2,003	0	15,675	0	753,050	0	51,887	51,887	13,369	04/15/2022	
020056-AR-8	ALM V LTD 2012-5A CR FLT144A CLO	C.	10/19/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	993,200	994,688	0	5,312	0	5,312	0	1,000,000	0	0	0	50,614	10/18/2027	
00164K-AE-7	ALM XIV LTD 2014-14 144A CLO	C.	04/28/2017	VARIOUS	1,000,000	1,000,000	991,250	993,385	0	363	0	363	0	993,748	0	6,252	6,252	19,779	07/28/2026	
00162L-BG-1	ALM XVI LTD 2015-16A C1 FLT144ACLO	D.	07/15/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	960,200	976,675	0	23,325	0	23,325	0	1,000,000	0	0	0	34,277	07/15/2027	
033292-AE-3	ANCHORAGE CAP CLO 2013 144A	C.	10/13/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	982,500	984,747	0	15,253	0	15,253	0	1,000,000	0	0	0	34,277	07/13/2025	
00190Y-AG-0	ARES XXVII CLO LTD 2013-27 144A	C.	06/19/2017	JP MORGAN INVEST PRODUCTS	3,000,000	3,000,000	2,895,000	2,945,143	0	4,625	0	4,625	0	2,949,767	0	50,233	50,233	74,277	07/28/2025	
09626R-AS-4	BLUEMOUNTAIN CLO 2012 144A	C.	09/25/2017	BARCLAYS CAP INC.	1,009,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	9,500	9,500	31,663	11/20/2028	
14311A-AG-7	CARLYLE GLOBAL MARKET 144A CLO	C.	03/28/2017	CALLED	1,250,000	1,250,000	1,205,963	1,229,462	0	1,134	0	1,134	0	1,230,597	0	19,403	19,403	29,181	10/16/2025	
26250A-AL-3	DRYDEN SENIOR LOAN FUND 144A CLO	C.	01/31/2017	VARIOUS	538,032	538,032	538,032	538,032	0	0	0	0	0	538,032	0	0	0	2,819	01/15/2022	
26250J-AN-0	DRYDEN XXV SR LN FD 2016 CLO 144A	C.	10/15/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,301	01/15/2025	
36320C-AA-8	GALAXY CLO XVI 2013-16 144A	C.	03/14/2017	CALLED	1,400,000	1,400,000	1,397,480	1,397,574	0	586	0	586	0	1,398,160	0	1,841	1,841	10,547	11/17/2025	
363637-AB-5	GALLATIN CLO LTD 2014-1A 144A	C.	10/15/2017	PRINCIPAL RECEIPT	452,268	452,268	452,268	452,268	0	0	0	0	0	452,268	0	0	0	6,327	07/15/2023	
44987E-AG-9	ING INVESTMENT MANAGEMENT 144A CLO	C.	04/18/2017	PRINCIPAL RECEIPT	3,000,000	3,000,000	2,941,725	2,991,648	0	8,352	0	8,352	0	3,000,000	0	0	0	55,387	01/18/2026	
44985G-AB-7	IPIC GMTN LTD 144A	C.	12/11/2017	CREDIT SUISSE FIRST BOSTON LLC	696,800	650,000	689,563	671,966	0	(5,067)	0	(5,067)	0	666,899	0	29,901	29,901	35,028	11/15/2020	
50183U-AF-4	LCM LP 10AR AR FLOATING 144A CLO	C.	01/15/2017	PRINCIPAL RECEIPT	287,100	287,100	287,100	287,100	0	0	0	0	0	287,100	0	0	0	1,570	04/15/2022	
55818B-AL-5	MADISON PARK FUNDING LTD 144A CDO	C.	01/22/2017	PRINCIPAL RECEIPT	536,759	536,759	536,759	536,759	0	0	0	0	0	536,759	0	0	0	2,892	04/22/2022	
585470-AA-7	MCE FINANCE LIMITED 144A	D.	10/04/2017	BARCLAYS CAP INC.	251,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	1,375	1,375	4,063	06/06/2025	
64129K-AL-1	NEUBERGER BERMAN CLO LTD 144A	C.	10/16/2017	BOND CALLED	2,500,000	2,500,000	2,313,785	2,401,253	0	98,747	0	98,747	0	2,500,000	0	0	0	109,729	10/15/2025	
67590J-AG-8	OCTAGON INV PTNS XVIII 144A CDO	C.	03/02/2017	CALLED	3,000,000	3,000,000	2,967,570	2,981,067	0	1,541	0	1,541	0	2,982,608	0	17,392	17,392	34,066	12/16/2024	
67572N-AJ-0	OCTAGON INVESTMENT PARTNRS 144A CDO	D.	05/05/2017	PRINCIPAL RECEIPT	731,090	731,090	731,090	731,090	0	0	0	0	0	731,090	0	0	0	6,857	05/05/2023	
67590R-AN-5	OCTAGON LOAN FDG LTD 2014 144A CLO	D.	02/13/2017	CITIGROUP GBL MKT INC/SAL	1,201,200	1,200,000	1,139,400	1,167,928	0	750	0	750	0	1,168,679	0	32,521	32,521	13,676	11/18/2026	
67105V-AL-8	OHA CR PARTNS IX 2013-9 144A CDO	D.	04/20/2017	PRINCIPAL RECEIPT	3,000,000	3,000,000	2,854,500	2,932,738	0	67,262	0	67,262	0	3,000,000	0	0	0	69,082	10/20/2025	
70014L-AB-6	PARK AEROSPACE HLDGS LTD 144A	C.	09/22/2017	VARIOUS	732,125	700,000	700,000	700,000	0	0	0	0	0	700,000	0	32,125	32,125	3,858	02/15/2024	
87154B-AM-8	SYMPHONY CLO LTD 2012-8AR 144A	C.	10/10/2017	PRINCIPAL RECEIPT	636,219	636,219	636,219	636,219	0	(76)	0	(76)	0	636,219	0	0	0	6,946	01/09/2023	
90320M-AA-3	UPCB FINANCE IV LTD 144A	C.	10/12/2017	VARIOUS	1,587,687	1,550,000	1,542,250	1,543,291	0	297	0	297	0	1,543,589	0	44,099	44,099	76,086	01/15/2025	
21987B-AO-1	CORPORACION NACIONAL DEL COBRE144A	C.	04/06/2017	VARIOUS	1,211,475	1,200,000	1,149,588	1,150,307	0	2,078	0	2,078	0	1,152,385	0	59,090	59,090	26,025	07/17/2022	
51817T-AB-8	LATAM AIRLINES GROUP SA	C.	11/15/2017	PRINCIPAL RECEIPT	25,538	25,538	25,347	25,347	0	192	0	192	0	25,538	0	0	0	402	11/15/2027	
055780-AD-5	BPCE GBL NT 144A	C.	02/09/2017	MORGAN STANLEY & CO INC.	487,540	500,000	492,885	494,167	0	62	0	62	0	494,229	0	(6,689)	(6,689)	9,313	03/15/2025	
225313-AC-9	CREDIT AGRICOLE S A 144A	D.	12/11/2017	JP MORGAN SECS INC-FI	417,600	400,000	450,920	422,406	0	(12,095)	0	(12,095)	0	410,311	0	7,289	7,289	40,083	09/19/2033	
23636T-AE-0	DANONE 144A	C.	02/24/2017	MORGAN STANLEY & CO INC.	1,496,479	1,550,000	1,550,000	1,550,000	0	0	0	0	0	1,550,000	0	(53,522)	(53,522)	15,099	11/02/2026	
67054L-AB-3	NUMERICABLE GROUP SA 144A	C.	10/18/2017	JP MORGAN SECS INC-FI	208,750	200,000	195,000	195,504	0	573	0	573	0	196,077	0	12,673	12,673	14,167	05/15/2022	
67054L-AC-1	NUMERICABLE GROUP SA 144A	D.	10/11/2017	MORGAN STANLEY & CO INC.	531,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	31,250	31,250	36,285	05/15/2024	
749343-AD-1	RCI BANQUE S A 144A	C.	03/15/2017	DOMINION SE	812,160	800,000	812,606	803,756	0	(607)	0	(607)	0	803,149	0	9,011	9,011	12,756	04/03/2018	
657255-AA-2	LS FINANCE 2017 LTD 5.25% GTD 26/ J	D.	01/26/2017	MATURITY	2,200,000	2,200,000	2,354,994	2,203,435	0	(3,435)	0	(3,435)	0	2,200,000	0	0	0	57,750	01/26/2017	
00772B-AQ-4	AERCAP IRELAND CAPITAL LIMITED	C.	11/09/2017	VARIOUS	2,966,536	2,805,000	2,922,844	2,910,240	0	(16,404)	0	(16,404)	0	2,893,836	0	72,700	72,700	84,437	10/30/2020	
03969A-AH-3	ARDAGH PACKAGING 144A	C.	10/12/2017	VARIOUS	1,270,088	1,235,000	1,235,000	1,224,972	10,028	0	0	10,028	0	1,235,000	0	35,088	35,088	48,429	05/15/2023	
03969A-AL-4	ARDAGH PACKAGING 144A	C.	10/12/2017	VARIOUS	676,875	650,000	650,000	650,000	0	0	0	0	0	650,000	0	26,875	26,875	16,633	02/15/2025	
04965C-AE-8	ATRIUM XII 12A C FLOATING CLO 144A	C.	11/14/2017	BOND CALLED	1,000,000	1,000,000	1,003,760	1,003,574	0	(590)	0	(590)	0	1,002,983	0	(2,983)	(2,983)	44,997	10/22/2026	
12548W-AL-7	CIFC FUNDING 2012-III LTD CLO 144A	C.	10/29/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,436	01/29/2025	
12548W-AN-3	CIFC FUNDING 2012-III LTD CLO 144A	C.	10/29/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,581	01/29/2025	
26249K-AM-3	DRYDEN 36 SENIOR LOAN CLO144A	C.	09/25/2017	CITIGROUP GBL MKT INC/SAL	1,267,188	1,250,000	1,254,921	1,254,876	0	(811)	0	(811)	0	1,254,065	0	13,122	13,122	43,487	01/15/2028	
29273C-AC-2	ENDO LTD / ENDO FIN LLC 144A	C.	11/29/2017	JEFFERIES & COMPANY	554,750	700,000	700,000	613,375	86,625	0	0	86,								

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
00191A-AC-0	ARD FIN S A	C	10/12/2017	GOLDMAN SACHS & CO.	214,750	200,000	200,000	197,500	2,500	0	0	2,500	0	200,000	0	14,750	14,750	15,438	09/15/2023	
20914U-AD-8	CONSOLIDATED ENERGY FIN S 144A	C	10/17/2017	MORGAN STANLEY & CO INC.	853,750	825,000	821,875	0	0	80	0	80	0	821,955	0	31,795	31,795	10,217	06/15/2025	
235822-AA-1	DANA FINE LUXEMBOURG S A R L 144A	C	10/12/2017	BANC OF AMERICA SEC LLC	161,625	150,000	150,000	150,000	0	0	0	0	0	150,000	0	11,625	11,625	8,152	06/01/2026	
44986U-AD-1	INEOS GROUP HLDGS PLC 144A	C	06/12/2017	VARIOUS	1,032,125	1,000,000	1,002,500	992,500	9,914	(201)	0	9,713	0	1,002,213	0	29,912	29,912	47,063	08/01/2024	
458241-AP-0	INTELSAT JACKSON HLDGS LTD	C	11/16/2017	VARIOUS	199,350	240,000	200,400	0	0	2,867	0	2,867	0	203,267	0	(3,917)	(3,917)	10,425	08/01/2023	
458241-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C	10/13/2017	CREDIT SUISSE FIRST BOS.	322,125	300,000	319,500	0	0	(2,066)	0	(2,066)	0	317,434	0	4,691	4,691	16,133	02/15/2024	
458241-AG-0	INTELSAT JACKSON HLDGS LTD SR NT	C	11/16/2017	JP MORGAN SECS INC-FI	88,350	95,000	86,450	0	0	1,099	0	1,099	0	87,549	0	801	801	4,532	04/01/2021	
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C	10/12/2017	VARIOUS	399,250	415,000	419,744	399,438	19,522	(487)	0	19,035	0	418,473	0	(19,223)	(19,223)	20,386	08/01/2022	
561233-AB-3	MALLINCKRODT INTL FIN SA 144A	C	10/11/2017	BARCLAYS CAP INC.	249,063	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(938)	(938)	12,120	04/15/2020	
561233-AC-1	MALLINCKRODT INTL FIN SA 144A	C	10/11/2017	VARIOUS	416,163	470,000	470,000	420,650	49,350	0	0	49,350	0	470,000	0	(53,838)	(53,838)	13,166	04/15/2025	
561233-AD-9	MALLINCKRODT INTL FIN SA 144A	C	03/23/2017	VARIOUS	1,031,031	1,095,000	1,086,433	1,021,088	66,440	196	0	66,636	0	1,087,723	0	(56,692)	(56,692)	25,774	10/15/2023	
87927V-AF-5	TELECOM ITALIA CAP	C	09/25/2017	JP MORGAN SECS INC-FI	142,500	125,000	133,750	0	0	(87)	0	(87)	0	133,663	0	8,837	8,837	2,922	11/15/2033	
896680-AE-8	TRINSECO MATLS OPER SCA 144A	C	12/14/2017	BARCLAYS CAP INC.	392,825	380,000	380,000	0	0	0	0	0	0	380,000	0	12,825	12,825	6,184	09/01/2025	
902133-AN-7	TYCO ELECTRONICS GROUP S A	C	03/08/2017	PERSHING LLC	905,904	900,000	895,437	898,168	0	170	0	170	0	898,338	0	7,566	7,566	5,106	12/17/2018	
97314X-AM-6	WIND ACQUISITION FIN SA 144A	C	09/21/2017	VARIOUS	2,029,793	2,000,000	2,002,500	2,001,860	0	(1,315)	0	(1,315)	0	2,000,545	0	29,248	29,248	89,032	07/15/2020	
02364W-AN-5	AMERICA MOVIL SAB DE CV	C	11/15/2017	MATURITY	525,000	525,000	600,680	541,844	0	(16,844)	0	(16,844)	0	525,000	0	0	0	29,531	11/15/2017	
13503A-AA-2	FERMACA ENTERPRISES S DE R L 144A	C	10/03/2017	Principal Receipt	33,426	33,426	33,426	33,426	0	0	0	0	0	33,426	0	0	0	1,065	03/30/2038	
40049A-BA-4	GRUPO TELEVIS SA	C	12/08/2017	BANK OF NEW YORK	202,874	200,000	191,648	0	0	55	0	55	0	191,703	0	11,171	11,171	5,806	05/13/2045	
210383-AF-2	CONSTELLUM NV 144A	C	11/20/2017	VARIOUS	2,082,838	2,005,000	2,005,000	0	0	0	0	0	0	2,005,000	0	77,838	77,838	80,132	03/01/2025	
210383-AG-0	CONSTELLUM NV 144A	C	12/18/2017	JEFFERIES & COMPANY	714,875	700,000	700,000	0	0	0	0	0	0	700,000	0	14,875	14,875	4,684	02/15/2026	
47032F-AA-7	JAMES HARDIE INTL FIN LTD 144A	C	12/14/2017	STIFEL NICOLAUS & CO INC.	105,300	104,000	104,000	0	0	0	0	0	0	104,000	0	1,300	1,300	69	01/15/2025	
47032F-AB-5	JAMES HARDIE INTL FIN LTD 144A	C	12/19/2017	JEFFERIES & COMPANY	116,150	115,000	115,000	0	0	0	0	0	0	115,000	0	1,150	1,150	128	01/15/2028	
52206A-AA-8	LEASEPLAN CORPORATION N V 144A	D	03/08/2017	MORGAN STANLEY & CO INC.	603,546	600,000	604,548	600,959	0	(218)	0	(218)	0	600,741	0	2,805	2,805	6,850	10/23/2017	
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C	03/14/2017	PARTIAL CALL	133,075	125,000	139,928	131,447	0	(555)	0	(555)	0	130,891	0	2,184	2,184	2,760	04/15/2019	
62854A-AN-4	MYLAN NV SR GLBL NT 26	C	02/10/2017	VARIOUS	519,862	545,000	549,398	549,307	0	(40)	0	(40)	0	549,267	0	(29,405)	(29,405)	3,531	06/15/2026	
629470-AN-8	NXP B V / NXP FDG LLC 144A	C	02/08/2017	GOLDMAN SACHS & CO.	1,053,750	1,000,000	1,025,875	1,021,817	0	(481)	0	(481)	0	1,021,336	0	32,414	32,414	23,639	03/15/2023	
749770-AN-6	RABOBANK NEDERLAND	D	06/13/2017	DEUTSCHE BANK SECS.	699,300	600,000	796,375	694,751	0	(16,331)	0	(16,331)	0	678,421	0	20,879	20,879	63,433	12/29/2099	
806261-AM-5	SCHAEFFLER FIN B V 144A	C	12/13/2017	BANC OF AMERICA SEC LLC	411,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	11,500	11,500	25,333	05/15/2023	
822582-BY-7	SHELL INTERNATIONAL FIN BV	C	02/27/2017	WACHOVIA SECURITIES LLC	502,055	535,000	491,414	491,448	0	116	0	116	0	491,564	0	10,490	10,490	9,474	09/12/2046	
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH	C	03/08/2017	CREDIT SUISSE FIRST BOS.	377,128	405,000	403,647	403,727	0	33	0	33	0	403,760	0	(26,632)	(26,632)	7,308	07/21/2023	
88167A-AF-8	TEVA PHARMACEUTICAL FIN NETH	C	11/17/2017	VARIOUS	128,417	165,000	163,626	163,636	0	21	0	21	0	163,657	0	(35,240)	(35,240)	8,992	10/01/2046	
00185A-AH-7	AON PLC	C	11/03/2017	JEFFERIES & COMPANY	537,647	485,000	528,463	308,667	0	(416)	0	(416)	0	527,940	0	9,707	9,707	18,786	05/15/2045	
00185A-AK-0	AON PLC	C	11/01/2017	FTM FINANCIAL SECURITIES	861,664	820,000	819,770	819,787	0	17	0	17	0	819,804	0	41,860	41,860	28,068	12/15/2025	
055650-DB-1	BP CAP MKTS P L C	C	07/24/2017	PERSHING LLC	426,934	425,000	416,105	416,143	0	459	0	459	0	416,602	0	10,332	10,332	9,610	05/04/2026	
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	D	05/08/2017	VARIOUS	293,485	195,000	218,049	215,437	0	(375)	0	(375)	0	215,062	0	78,423	78,423	5,888	12/15/2030	
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	C	04/18/2017	CREDIT SUISSE FIRST BOS.	302,772	300,000	299,706	299,871	0	18	0	18	0	299,889	0	2,883	2,883	4,837	02/14/2019	
64146-AB-6	GROUP 4 SECURICOR PLC	D	03/01/2017	MATURITY	3,000,000	3,000,000	2,971,999	2,999,276	0	724	0	724	0	3,000,000	0	0	0	87,900	03/01/2017	
404280-BA-4	HSBC HLDGS PLC	C	02/27/2017	JEFFERIES & COMPANY	510,605	500,000	519,490	518,960	0	(419)	0	(419)	0	518,541	0	(7,936)	(7,936)	4,850	05/25/2023	
404280-BB-4	HSBC HLDGS PLC	C	02/27/2017	SG COWEN SECURITIES CORP	1,193,271	1,175,000	1,229,238	1,227,641	0	(743)	0	(743)	0	1,226,898	0	(33,627)	(33,627)	12,347	05/25/2026	
45763P-AE-6	INMARSAT FIN PLC 144A	C	10/04/2017	VARIOUS	2,057,163	2,010,000	1,971,863	1,954,725	25,486	3,161	0	28,647	0	1,983,372	0	73,790	73,790	76,764	05/15/2022	
53359P-AA-8	LINCOLN FIN LTD 144A	C	09/21/2017	BAIRD (ROBERT W) & CO INC.	1,318,750	1,250,000	1,257,500	1,256,594	0	(1,333)	0	(1,333)	0	1,255,261	0	63,489	63,489	87,066	04/15/2021	
756250-AE-9	RECKITT BENCKISER TREAS 144A	C	11/29/2017	DEUTSCHE BANK SECS.	573,002	585,000	583,245	0	0	66	0	66	0	583,311	0	(10,310)	(10,310)	7,556	06/26/2027	
80281L-AE-5	SANTANDER UK PLC	C	06/06/2017	BARCLAYS CAP INC.	670,081	665,000	665,073	665,070	0	(6)	0	(6)	0	665,064	0	5,017	5,017	16,145	08/05/2021	
8399999	Bonds - Industrial and Miscellaneous (Unaffiliated)				541,177,724	529,741,976	530,087,923	453,336,518	2,568,611	769,373	283,140	3,054,845	0	530,849,043	0	10,328,681	10,328,681	18,380,528	XXX	
8399997	Bonds - Subtotals - Bonds - Part 4				685,235,510	652,357,314	656,023,268	565,053,179	2,556,434	(1,536,982)	283,140	736,312	0	654,379,698	0	10,855,813	10,855,813	20,115,126	XXX	
8399998	Bonds - Summary item from Part 5 for Bonds				946,625,796	922,188,361	944,871,553	0	0	(226,164)	0	(226,164)	0	944,645,389	0	1,980,407	1,980,407	4,198,951	XXX	
8399999	Bonds - Subtotals - Bonds				1,611,861,307	1,574,545,675	1,600,894,821	565,053,179	2,556,434	(1,763,146)	283,140	510,148	0	1,599,025,087	0	12,836,220	12,836,220	24,314,078	XXX	
000811-10-8	ACCO BRANDS CORP	C	03/23/2017	VARIOUS	11,270,000	146,784	118,687	147,074	(28,387)	0	0	(28,387)	0	118,687	0	28,098	28,098	0	XXX	
012348-10-8	ALBANY INTL CORP	C	11/01/2017	VARIOUS	10,060,000	499,639	132,483	465,778	(333,295)	0	0	(333,295)	0	132,483	0	367,156	367,156	4,675	XXX	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTNS	C	03/27/2017	LIQUIDNET INC.	11,910,000	150,360	162,290	121,601	40,689	0	0	40,689								

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
29414D-10-0	ENVISION HEALTHCARE CORP COMMO		03/08/2017	VARIOUS	5,250,000	355,391	287,725	332,273	(44,547)	0	0	(44,547)	0	287,725	0	67,666	67,666	0	XXX	
26885G-10-9	ERA GROUP INC		03/23/2017	MLPFS	3,070,000	35,951	28,858	52,098	(23,240)	0	0	(23,240)	0	28,858	0	7,093	7,093	0	XXX	
296315-10-4	ESCO TECHNOLOGIES INC		07/14/2017	VARIOUS	4,850,000	279,312	151,375	274,753	(123,377)	0	0	(123,377)	0	151,375	0	127,937	127,937	595	XXX	
296689-10-2	ESSENDANT INC COM		12/20/2017	VARIOUS	12,850,000	182,064	203,697	268,565	35,548	0	100,416	(64,868)	0	203,697	0	(21,633)	(21,633)	5,012	XXX	
FHLB5T-CX-0	FHLB ACTIVITY STOCK		12/29/2017	CITIGROUP GLOBAL	670,000	67,000	67,000	67,000	0	0	0	0	0	67,000	0	0	0	483	XXX	
319383-20-4	FIRST BUSEY CORP		03/23/2017	MLPFS	3,280,000	93,676	38,586	100,958	(62,373)	0	0	(62,373)	0	38,586	0	55,090	55,090	590	XXX	
320867-10-4	FIRST MIDWEST BANCORP DEL		03/23/2017	MLPFS	7,890,000	182,123	81,108	199,065	(117,956)	0	0	(117,956)	0	81,108	0	101,015	101,015	1,232	XXX	
343873-10-5	FLUSHING FINL CORP		03/23/2017	MLPFS	4,050,000	104,788	55,202	119,030	(63,828)	0	0	(63,828)	0	55,202	0	49,587	49,587	591	XXX	
346563-10-9	FORRESTER RESH INC		11/30/2017	VARIOUS	3,450,000	133,634	96,060	148,178	(52,118)	0	0	(52,118)	0	96,060	0	37,574	37,574	751	XXX	
349853-10-1	FORWARD AIR CORP		03/23/2017	MLPFS	1,510,000	71,404	64,658	64,658	(6,886)	0	0	(6,886)	0	64,658	0	6,745	6,745	150	XXX	
356108-10-0	FREDS INC		03/23/2017	MLPFS	6,650,000	92,265	80,267	123,424	(43,157)	0	0	(43,157)	0	80,267	0	11,998	11,998	399	XXX	
302941-10-9	FTI CONSULTING INC		03/23/2017	MLPFS	3,340,000	133,448	102,371	150,567	(48,196)	0	0	(48,196)	0	102,371	0	31,077	31,077	0	XXX	
361268-10-5	G & K SVCS INC CL A		03/22/2017	MERGER	8,880,000	865,800	403,682	856,476	(452,794)	0	0	(452,794)	0	403,682	0	462,118	462,118	3,463	XXX	
361448-10-3	GATX CORP		10/18/2017	VARIOUS	3,250,000	194,638	51,338	200,135	(148,797)	0	0	(148,797)	0	51,338	0	143,300	143,300	3,173	XXX	
391416-10-4	GREAT WESTN BANCORP INC		03/23/2017	MLPFS	3,690,000	149,360	84,090	160,847	(76,757)	0	0	(76,757)	0	84,090	0	65,270	65,270	627	XXX	
397624-10-7	GREIF INC		12/08/2017	VARIOUS	3,510,000	201,055	108,143	180,098	(71,955)	0	0	(71,955)	0	108,143	0	92,912	92,912	3,651	XXX	
405024-10-0	HAEMONETICS CORP		12/07/2017	VARIOUS	7,770,000	348,903	259,061	312,354	(53,293)	0	0	(53,293)	0	259,061	0	89,842	89,842	0	XXX	
410120-10-9	HANCOCK HDG CO		03/23/2017	MLPFS	3,640,000	159,528	107,717	156,884	(49,167)	0	0	(49,167)	0	107,717	0	51,810	51,810	874	XXX	
447462-10-2	HURON CONSULTING GROUP INC		03/23/2017	MLPFS	1,910,000	76,403	88,592	96,742	(8,149)	0	0	(8,149)	0	88,592	0	(12,189)	(12,189)	0	XXX	
449306-10-7	ICU MED INC		12/12/2017	VARIOUS	1,900,000	327,146	114,388	165,577	(165,577)	0	0	(165,577)	0	114,388	0	212,758	212,758	0	XXX	
459044-10-3	INTERNATIONAL BANCSHARES CORP		10/26/2017	VARIOUS	11,120,000	430,421	170,090	453,696	(283,606)	0	0	(283,606)	0	170,090	0	260,331	260,331	4,258	XXX	
488401-10-0	KEMPER CORP DEL		11/13/2017	VARIOUS	2,680,000	132,217	82,898	118,724	(35,826)	0	0	(35,826)	0	82,898	0	49,320	49,320	1,244	XXX	
577128-10-1	MATTHEWS INTL CORP		03/23/2017	MLPFS	1,970,000	129,309	60,131	151,395	(91,264)	0	0	(91,264)	0	60,131	0	69,178	69,178	335	XXX	
552640-10-8	MB FINANCIAL INC NEW		03/23/2017	MLPFS	3,430,000	143,513	54,295	107,999	(107,704)	0	0	(107,704)	0	54,295	0	89,219	89,219	19	XXX	
60649T-10-7	MISTRAS GROUP INC		03/23/2017	MLPFS	3,650,000	73,880	61,310	93,732	(32,422)	0	0	(32,422)	0	61,310	0	12,570	12,570	0	XXX	
624756-10-2	MUELLER INDUS INC		03/23/2017	VARIOUS	6,190,000	335,739	167,381	347,602	(180,222)	0	0	(180,222)	0	167,381	0	168,358	168,358	18,228	XXX	
630104-10-7	NANTHEALTH INC		03/27/2017	HORIZON HEALTHCARE NL	726,500,000	5,260,467	10,171,013	7,221,410	2,949,603	0	0	2,949,603	0	10,171,013	0	(4,910,546)	(4,910,546)	0	XXX	
639050-10-3	NATUS MEDICAL INC DEL		03/23/2017	MLPFS	1,260,000	48,227	44,220	44,220	0	0	0	0	44,220	0	4,007	4,007	0	XXX		
646025-10-6	NEW JERSEY RES		09/19/2017	VARIOUS	2,840,000	116,395	60,961	100,820	(39,859)	0	0	(39,859)	0	60,961	0	55,434	55,434	1,785	XXX	
667340-10-3	NORTHWEST BANCSHARES INC MD		03/23/2017	MLPFS	9,380,000	157,076	103,931	169,121	(65,191)	0	0	(65,191)	0	103,931	0	53,145	53,145	1,501	XXX	
717420-10-6	PHIBRO ANIMAL HEALTH CORP		11/27/2017	VARIOUS	9,160,000	317,034	177,063	268,388	(91,325)	0	0	(91,325)	0	177,063	0	139,970	139,970	1,638	XXX	
74164F-10-3	PRIMORIS SVCS CORP		11/07/2017	VARIOUS	7,590,000	194,214	145,614	172,900	(27,286)	0	0	(27,286)	0	145,614	0	48,599	48,599	924	XXX	
751452-20-2	RAMCO-GERHENSEN PPTY TR		03/23/2017	MLPFS	6,370,000	87,519	108,909	105,615	3,295	0	0	3,295	0	108,909	0	(21,390)	(21,390)	3,499	XXX	
76116A-30-6	RESOLUTE ENERGY CORP		03/23/2017	MLPFS	260,000	9,961	11,887	0	0	0	0	0	0	11,887	0	(1,926)	(1,926)	0	XXX	
749780-10-5	RSP PERMIAN INC		01/20/2017	VARIOUS	5,360,000	234,034	115,727	239,163	(123,436)	0	0	(123,436)	0	115,727	0	118,307	118,307	0	XXX	
806037-10-7	SCANSOURCE INC		11/17/2017	VARIOUS	2,650,000	101,416	97,308	106,928	(9,619)	0	0	(9,619)	0	97,308	0	4,107	4,107	0	XXX	
811904-10-1	SEACOR HOLDINGS INC		12/20/2017	VARIOUS	1,630,000	234,835	222,734	237,568	(21,728)	0	0	(21,728)	0	222,734	0	12,102	12,102	0	XXX	
78413P-10-1	SEACOR MARINE HDGS INC COM		06/08/2017	SALE OF FRACTIONAL SHARE	0	270	5	6	0	0	0	0	6	0	(1)	(1)	0	XXX		
81725T-10-0	SENSIENT TECHNOLOGIES CORP		03/23/2017	MLPFS	2,020,000	162,256	73,217	158,732	(85,515)	0	0	(85,515)	0	73,217	0	89,039	89,039	606	XXX	
83190B-10-1	SMART & FINAL STORES INC		03/23/2017	MLPFS	9,780,000	114,561	149,783	137,898	11,885	0	0	11,885	0	149,783	0	(35,221)	(35,221)	0	XXX	
83413U-10-0	SOLAR CAP LTD		03/23/2017	MLPFS	3,320,000	72,478	59,760	69,122	(9,362)	0	0	(9,362)	0	59,760	0	12,718	12,718	2,528	XXX	
78469C-10-3	SP PLUS CORP		12/13/2017	VARIOUS	15,540,000	543,832	319,611	437,451	(117,840)	0	0	(117,840)	0	319,611	0	224,221	224,221	0	XXX	
84857L-10-1	SPIRE INC		11/30/2017	VARIOUS	2,950,000	215,087	190,600	190,423	177	0	0	177	0	190,600	0	24,487	24,487	3,967	XXX	
85254C-30-5	STAGE STORES INC		09/08/2017	VARIOUS	23,570,000	46,434	76,300	103,001	0	26,701	0	(26,701)	0	76,300	0	(29,865)	(29,865)	4,540	XXX	
85711T-30-5	STATE NATL COS INC		11/20/2017	VARIOUS	4,660,000	90,705	44,759	64,588	(19,829)	0	0	(19,829)	0	44,759	0	45,946	45,946	712	XXX	
858155-20-3	STEELCASE INC		09/19/2017	VARIOUS	5,030,000	86,382	76,658	90,037	(13,379)	0	0	(13,379)	0	76,658	0	9,724	9,724	800	XXX	
866082-10-0	SUMMIT HOTEL PPTY		03/23/2017	MLPFS	5,810,000	90,145	49,599	93,134	(43,535)	0	0	(43,535)	0	49,599	0	40,545	40,545	944	XXX	
88362T-10-3	THERMON GROUP HDGS INC		03/23/2017	MLPFS	5,210,000	99,999	117,203	99,459	17,744	0	0	17,744	0	117,203	0	(17,205)	(17,205)	0	XXX	
896215-20-9	TRIMAS CORP		03/23/2017	MLPFS	6,850,000	139,135	166,514	160,975	5,539	0	0	5,539	0	166,514	0	(27,380)	(27,380)	0	XXX	
947890-10-9	WEBSTER FINL CORP CONN		03/22/2017	VARIOUS	18,350,000	943,754	339,894	996,038	(656,144)	0	0	(656,144)	0	339,894	0	603,859	603,859	4,588	XXX	
92924F-10-6	WGL HDGS INC COM NPV		04/12/2017	VARIOUS	5,400,000	443,082	244,435	417,912	(167,477)	0	0	(167,477)	0	244,435	0	198,647	198,647	4,198	XXX	
88157K-10-1	TESCO CORP		12/15/2017	VARIOUS	19,590,000	89,469	113,804	161,618	21,251	69,064	0	(47,813)	0	113,804	0	(24,336)	(24,336)	0	XXX	
64388N-10-6	HELEN OF TROY CORP LTD		08/10/2017	VARIOUS	590,000	55,628	25,097	49,826	(24,728)	0	0	(24,								

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
316128-65-1	FIDELITY EQUITY INCOME K		FIDELITY INVESTMENTS	8,621,108	505,686		479,198	361,563	(15,658)	0	0	(15,658)	0	479,198	0	26,489	26,489	6,730	XXX	
315792-26-7	FIDELITY FREEDOM K 2005	09/08/2017	FIDELITY INVESTMENTS	868,109	11,499		11,086	10,999	87	0	0	87	0	11,086	0	413	413	1,340	XXX	
315792-25-9	FIDELITY FREEDOM K 2010 FUND	09/08/2017	FIDELITY INVESTMENTS	39,784,340	511,152		515,055	502,078	12,976	0	0	12,976	0	515,055	0	(3,902)	(3,902)	1,141	XXX	
315792-24-2	FIDELITY FREEDOM K 2015 FUND	09/08/2017	FIDELITY INVESTMENTS	348,087,845	4,822,903		4,668,789	4,584,317	84,472	0	0	84,472	0	4,668,789	0	154,114	154,114	213,660	XXX	
315792-23-4	FIDELITY FREEDOM K 2020 FUND	09/08/2017	FIDELITY INVESTMENTS	102,647,535	1,530,386		1,432,960	1,432,960	0	0	0	0	0	1,432,960	0	97,427	97,427	47,158	XXX	
315792-22-6	FIDELITY FREEDOM K 2025 FUND	09/08/2017	FIDELITY INVESTMENTS	189,593,500	2,997,976		2,766,169	2,766,169	0	0	0	0	0	2,766,169	0	231,807	231,807	81,132	XXX	
315792-21-8	FIDELITY FREEDOM K 2030 FUND	09/08/2017	FIDELITY INVESTMENTS	93,380,777	1,523,268		1,396,782	1,389,506	7,276	0	0	7,276	0	1,396,782	0	126,486	126,486	46,026	XXX	
315792-19-2	FIDELITY FREEDOM K 2035 FUND	09/08/2017	FIDELITY INVESTMENTS	52,439,583	898,315		796,692	808,618	(11,926)	0	0	(11,926)	0	796,692	0	101,623	101,623	22,501	XXX	
315792-18-4	FIDELITY FREEDOM K 2040 Fund	09/08/2017	FIDELITY INVESTMENTS	28,205,391	484,214		426,174	435,491	(9,317)	0	0	(9,317)	0	426,174	0	58,040	58,040	12,682	XXX	
315792-17-6	FIDELITY FREEDOM K 2045	09/08/2017	FIDELITY INVESTMENTS	1,690,733	29,822		26,900	26,900	0	0	0	0	0	26,900	0	2,922	2,922	579	XXX	
315792-16-8	FIDELITY FREEDOM K 2050	09/01/2017	FIDELITY INVESTMENTS	37,366	650		600	599	1	0	0	1	0	600	0	49	49	0	XXX	
315792-28-3	FIDELITY FREEDOM K INCOME FUND	09/08/2017	FIDELITY INVESTMENTS	15,818,306	190,427		183,934	183,651	284	0	0	284	0	183,934	0	6,492	6,492	4,794	XXX	
316146-40-6	FIDELITY HIGH INCOME	12/21/2017	FIDELITY INVESTMENTS	20,908,989	188,427		170,315	182,117	(11,803)	0	0	(11,803)	0	170,315	0	18,112	18,112	4,001	XXX	
316146-60-4	FIDELITY INFLAT PROT BOND FD	12/11/2017	FIDELITY INVESTMENTS	1,213,377	14,544		14,882	14,476	407	0	0	407	0	14,882	0	(338)	(338)	50	XXX	
315910-26-5	FIDELITY INTL DISCOVERY K	12/01/2017	FIDELITY INVESTMENTS	464,197	20,394		18,340	16,887	1,453	0	0	1,453	0	18,340	0	2,053	2,053	0	XXX	
315911-73-5	FIDELITY INTL INDEX INST	12/11/2017	FIDELITY INVESTMENTS	224,743	9,080		8,210	7,940	270	0	0	270	0	8,210	0	871	871	1	XXX	
315912-40-2	FIDELITY LARGE CAP STOCK FD	12/01/2017	FIDELITY INVESTMENTS	14,134,357	436,964		382,386	414,985	(32,598)	0	0	(32,598)	0	382,386	0	54,578	54,578	4,197	XXX	
316138-20-5	FIDELITY REAL ESTATE INVS FD	12/21/2017	FIDELITY INVESTMENTS	445,505	18,589		17,406	18,573	(1,167)	0	0	(1,167)	0	17,406	0	1,184	1,184	193	XXX	
315911-71-9	FIDELITY TOTAL MKT INDEX INST	12/01/2017	FIDELITY INVESTMENTS	126,671	8,282		7,985	8,173	(187)	0	0	(187)	0	7,985	0	297	297	1	XXX	
315910-50-5	FIDELITY WORLDWIDE FD	12/21/2017	FIDELITY INVESTMENTS	2,050,816	53,612		46,943	44,728	2,215	0	0	2,215	0	46,943	0	6,669	6,669	3	XXX	
354713-33-1	FRANKLIN STRATEGIC SER	12/21/2017	FIDELITY INVESTMENTS	8,113,502	307,094		301,336	279,754	21,582	0	0	21,582	0	301,336	0	5,759	5,759	203	XXX	
38141W-39-8	GS MIDCAP VALUE INST	09/29/2017	FIDELITY INVESTMENTS	8,155,690	311,760		302,413	302,413	0	0	0	0	0	302,413	0	9,347	9,347	0	XXX	
416529-80-8	HARTFORD SM CAP GROWTH FD - Y	12/01/2017	FIDELITY INVESTMENTS	2,424,911	132,989		124,462	128,157	(3,694)	0	0	(3,694)	0	124,462	0	8,527	8,527	0	XXX	
55273W-47-5	MFS SER TR XI MD CP VALUE R5	12/11/2017	FIDELITY INVESTMENTS	2,468,026	58,733		56,271	0	0	0	0	0	0	56,271	0	2,462	2,462	0	XXX	
63872R-57-4	NATIXIS FDS TR I CORE PLUS N	12/01/2017	FIDELITY INVESTMENTS	1,011,268	13,119		13,184	12,904	280	0	0	280	0	13,184	0	(65)	(65)	128	XXX	
641233-20-0	NEUBERGER BERMAN GENESIS INSTL	12/21/2017	FIDELITY INVESTMENTS	2,274,949	130,497		136,045	129,081	6,964	0	0	6,964	0	136,045	0	(5,548)	(5,548)	3	XXX	
315911-76-8	SPTN 500 INDEX INST	12/11/2017	FIDELITY INVESTMENTS	2,133,984	179,647		157,439	167,198	(9,758)	0	0	(9,758)	0	157,439	0	22,207	22,207	1,283	XXX	
315911-88-3	SPTN EXT MKT IDX ADV	12/11/2017	FIDELITY INVESTMENTS	1,091,492	62,814		59,866	60,621	(756)	0	0	(756)	0	59,866	0	2,948	2,948	1,128	XXX	
316146-36-4	SPTN US BOND IDX IS	12/15/2017	FIDELITY INVESTMENTS	34,706,000	403,322		411,744	398,772	12,972	0	0	12,972	0	411,744	0	(8,421)	(8,421)	6,747	XXX	
561709-85-8	TIMESQUARE SMALL CAP GROWTH FUND	12/27/2017	VARIOUS	247,371,676	7,335,687		2,500,928	3,918,367	(1,417,440)	0	0	(1,417,440)	0	2,500,928	0	4,834,760	4,834,760	0	XXX	
921946-50-5	VANGUARD WHITEHALL FDS INC	03/23/2017	VANGUARD	456,769,984	14,000,000		10,213,377	13,689,396	(3,476,020)	0	0	(3,476,020)	0	10,213,377	0	3,786,623	3,786,623	94,551	XXX	
929999	- Common Stocks - Mutual Funds				38,174,321	XXX	28,545,750	33,165,636	(4,830,127)	0	0	(4,830,127)	0	28,545,750	0	9,628,571	9,628,571	553,710	XXX	
979997	- Common Stocks - Subtotals - Common Stocks - Part 4				57,146,789	XXX	47,589,772	54,097,427	(6,564,687)	0	283,215	(6,847,902)	0	47,589,772	0	9,557,017	9,557,017	645,604	XXX	
979998	- Common Stocks - Summary item from Part 5 for Common Stocks				2,499,245	XXX	1,998,009	0	0	0	310	(310)	0	1,997,699	0	501,546	501,546	29,598	XXX	
979999	- Common Stocks - Subtotals - Common Stocks				59,646,033	XXX	49,587,780	54,097,427	(6,564,687)	0	283,524	(6,848,212)	0	49,587,471	0	10,058,562	10,058,562	675,562	XXX	
989999	- Common Stocks - Subtotals - Preferred and Common Stocks				59,646,033	XXX	49,587,780	54,097,427	(6,564,687)	0	283,524	(6,848,212)	0	49,587,471	0	10,058,562	10,058,562	675,562	XXX	
999999	Totals				1,671,507,340	XXX	1,650,482,602	619,150,606	(4,008,253)	(1,763,146)	566,664	(6,336,064)	0	1,648,612,558	0	22,894,782	22,894,782	24,989,639	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>																				
361790-6P-1	GNMA PASS-THRU M SINGLE FAMILY		06/26/2017	INTERCOMPANY TRANSFER	12/29/2017	VARIOUS	5,991,331	6,245,723	6,182,833	6,213,953	0	(31,770)	0	(31,770)	0	0	(31,120)	(31,120)	105,403	14,562
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		01/01/2017	MORGAN STANLEY & CO INC	01/18/2017	CREDIT SUISSE FIRST BOS	968,291	996,810	1,006,417	996,659	0	(151)	0	(151)	0	0	9,758	9,758	2,165	2,165
36179R-XD-6	GNMA PASS-THRU M SINGLE FAMILY		04/01/2017	CITIGROUP GBL MKT INC/SAL	04/12/2017	NOMURA SEC/FIXED INCOME	1,000,000	1,034,843	1,040,781	1,034,670	0	(174)	0	(174)	0	0	6,111	6,111	1,847	1,847
36179R-ZT-9	GNMA PASS-THRU M SINGLE FAMILY		01/01/2017	MORGAN STANLEY & CO INC	01/18/2017	CREDIT SUISSE FIRST BOS	31,610	32,541	32,855	32,534	0	(7)	0	(7)	0	0	321	321	71	71
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		05/01/2017	CITIGROUP GLOBAL	05/01/2017	BANK OF NEW YORK	1,000,000	1,022,422	1,038,438	1,022,422	0	0	0	0	0	0	16,016	16,016	1,653	1,653
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY		12/01/2017	VARIOUS	12/11/2017	VARIOUS	4,500,000	4,666,211	4,684,649	4,666,052	0	(159)	0	(159)	0	0	18,596	18,596	8,701	8,701
36179S-6L-5	GNMA PASS-THRU M SINGLE FAMILY		04/01/2017	CITIGROUP GBL MKT INC/SAL	04/12/2017	MORGAN STANLEY & CO INC	500,000	514,179	520,332	514,117	0	(62)	0	(62)	0	0	6,214	6,214	924	924
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		04/12/2017	NOMURA SEC/FIXED INCOME	07/31/2017	VARIOUS	962,736	1,002,035	998,357	1,000,260	0	(1,775)	0	(1,775)	0	0	(1,903)	(1,903)	10,034	1,778
36179S-UU-9	GNMA PASS-THRU M SINGLE FAMILY		04/01/2017	BARCLAYS CAP INC	04/12/2017	MORGAN STANLEY & CO INC	1,000,000	993,750	1,013,906	993,758	0	8	0	8	0	0	20,148	20,148	1,583	1,583
36179S-UW-5	GNMA PASS-THRU M SINGLE FAMILY		07/01/2017	MORGAN STANLEY & CO INC	07/14/2017	BNY MELLON CAPITAL	999,901	1,055,989	1,052,395	1,055,753	0	(236)	0	(236)	0	0	(3,358)	(3,358)	2,111	2,111
36179S-WX-1	GNMA PASS-THRU M SINGLE FAMILY		08/01/2017	VARIOUS	08/09/2017	VARIOUS	1,289,997	1,330,092	1,340,939	1,330,028	0	(64)	0	(64)	0	0	10,911	10,911	2,363	2,363
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		08/01/2017	VARIOUS	08/01/2017	GOLDMAN SACHS & CO	1,499,901	1,575,794	1,579,290	1,575,794	0	0	0	0	0	0	3,496	3,496	3,333	3,333
36179S-YS-0	GNMA PASS-THRU M SINGLE FAMILY		08/01/2017	RBC DAIN RAUSCHER	08/09/2017	BARCLAYS CAP INC	210,002	217,680	218,435	217,664	0	(16)	0	(16)	0	0	771	771	408	408
36179S-YT-6	GNMA PASS-THRU M SINGLE FAMILY		10/01/2017	VARIOUS	10/01/2017	VARIOUS	1,000,000	1,052,403	1,052,032	1,052,403	0	0	0	0	0	0	(371)	(371)	2,333	2,333
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY		09/01/2017	CITIGROUP GBL MKT INC/SAL	09/01/2017	BARCLAYS CAP INC	500,000	519,062	521,093	519,062	0	0	0	0	0	0	2,031	2,031	972	972
36179T-NR-2	GNMA PASS-THRU M SINGLE FAMILY		12/11/2017	WACHOVIA SECURITIES LLC	12/11/2017	BARCLAYS CAP INC	500,000	517,344	518,008	517,344	0	0	0	0	0	0	664	664	924	924
36179D-LT-5	GNMA PASS-THRU X SINGLE FAMILY		01/01/2017	NOMURA SEC/FIXED INCOME	01/01/2017	MORGAN STANLEY & CO INC	300,469	308,075	309,483	308,075	0	0	0	0	0	0	1,408	1,408	672	672
36180S-NG-5	GNMA PASS-THRU X SINGLE FAMILY		01/01/2017	NOMURA SEC/FIXED INCOME	01/01/2017	MORGAN STANLEY & CO INC	699,531	717,238	720,517	717,238	0	0	0	0	0	0	3,279	3,279	1,564	1,564
38375B-LN-0	GNMA REMIC TRUST 2011-H11		08/17/2017	PERSHING LLC	12/29/2017	VARIOUS	1,487,781	1,488,013	1,488,853	1,488,010	0	(4)	0	(4)	0	0	843	843	8,400	130
21H030-64-1	GNMA II JUMBO TBA 30YR TBA 03 000%		04/12/2017	VARIOUS	04/12/2017	VARIOUS	2,000,000	2,007,656	2,007,656	2,007,656	0	0	0	0	0	0	0	0	3,167	3,167
21H032-61-3	GNMA II JUMBO TBA 30YR TBA 03 500%		01/18/2017	CREDIT SUISSE FIRST BOS	01/18/2017	CREDIT SUISSE FIRST BOS	1,000,000	1,039,375	1,039,375	1,039,375	0	0	0	0	0	0	0	0	2,236	2,236
21H032-64-7	GNMA II JUMBO TBA 30YR TBA 03 500%		04/12/2017	VARIOUS	04/12/2017	VARIOUS	3,000,000	3,110,137	3,110,137	3,110,137	0	0	0	0	0	0	0	0	5,542	5,542
21H032-66-9	GNMA II JUMBO TBA 30YR TBA 03 500%		12/20/2017	VARIOUS	12/20/2017	VARIOUS	5,500,000	5,689,766	5,689,473	5,689,766	0	0	0	0	0	0	(293)	(293)	4,618	4,618
21H040-68-1	GNMA II JUMBO TBA 30YR TBA 04 000%		08/07/2017	VARIOUS	08/07/2017	VARIOUS	9,000,000	9,470,762	9,465,723	9,470,762	0	0	0	0	0	0	(5,039)	(5,039)	6,667	6,667
21H040-69-9	GNMA II JUMBO TBA 30YR TBA 04 000%		09/06/2017	VARIOUS	09/06/2017	VARIOUS	7,000,000	7,364,683	7,366,164	7,364,683	0	0	0	0	0	0	3,281	3,281	2,222	2,222
01N032-61-8	TBA GNMA I 3.5% 30 Yrs Jan		01/01/2017	MORGAN STANLEY & CO INC	01/01/2017	NOMURA SEC/FIXED INCOME	1,000,000	1,030,000	1,025,313	1,030,000	0	0	0	0	0	0	(4,688)	(4,688)	2,236	2,236
21H032-68-8	TBA GNMA II Jumbo 0.00% Mat 30 Ye		08/10/2017	VARIOUS	08/10/2017	VARIOUS	4,000,000	4,154,570	4,154,570	4,154,570	0	0	0	0	0	0	0	0	7,778	7,778
21H032-65-4	TBA GNMA2 SINGLE FAMILY 30YR		05/01/2017	VARIOUS	05/01/2017	VARIOUS	3,000,000	3,091,289	3,091,289	3,091,289	0	0	0	0	0	0	0	0	4,958	4,958
21H040-68-4	TBA GNMA2 SINGLE FAMILY 30YR		11/06/2017	VARIOUS	11/06/2017	VARIOUS	6,000,000	6,307,969	6,298,008	6,307,969	0	0	0	0	0	0	(9,961)	(9,961)	0	0
21H032-6A-3	TBA GNMA2 SINGLE FAMILY 30YR 3.5		10/19/2017	VARIOUS	10/19/2017	VARIOUS	6,000,000	6,236,836	6,236,016	6,236,836	0	0	0	0	0	0	(820)	(820)	0	0
21H032-6B-1	TBA GNMA2 SINGLE FAMILY 30YR 3.5		10/19/2017	CITIGROUP GBL MKT INC/SAL	10/27/2017	CITIGROUP GBL MKT INC/SAL	3,000,000	3,114,375	3,104,648	3,114,375	0	0	0	0	0	0	(9,727)	(9,727)	0	0
21H032-66-2	TBA GNMA2 SINGLE FAMILY 30YR 3.5		06/01/2017	VARIOUS	06/01/2017	VARIOUS	6,000,000	6,236,719	6,236,719	6,236,719	0	0	0	0	0	0	0	0	11,667	11,667
21H032-69-6	TBA GNMA2 SINGLE FAMILY 30YR 3.5		09/01/2017	VARIOUS	09/01/2017	VARIOUS	1,000,000	1,040,156	1,040,156	1,040,156	0	0	0	0	0	0	0	0	1,944	1,944
21H040-6A-6	TBA GNMA2 SINGLE FAMILY 30YR 4		10/05/2017	VARIOUS	10/05/2017	VARIOUS	7,000,000	7,361,113	7,371,484	7,361,113	0	0	0	0	0	0	10,371	10,371	2,444	2,444
21H040-6C-2	TBA GNMA2 SINGLE FAMILY 30YR 4		12/18/2017	VARIOUS	12/18/2017	VARIOUS	6,000,000	6,275,625	6,263,789	6,275,625	0	0	0	0	0	0	(11,836)	(11,836)	0	0
21H040-67-3	TBA GNMA2 SINGLE FAMILY 30YR 4		07/14/2017	VARIOUS	07/14/2017	VARIOUS	2,000,000	2,108,594	2,108,594	2,108,594	0	0	0	0	0	0	0	0	4,222	4,222
912810-RM-2	UNITED STATES TREAS BDS		07/31/2017	VARIOUS	09/05/2017	VARIOUS	5,300,000	5,294,039	5,381,088	5,294,048	0	9	0	9	0	0	87,039	87,039	72,697	51,087
912810-RT-7	UNITED STATES TREAS BDS		02/07/2017	VARIOUS	02/07/2017	VARIOUS	845,000	723,852	724,685	723,852	0	0	0	0	0	0	833	833	8,441	8,344
912810-RU-4	UNITED STATES TREAS BDS		05/08/2017	VARIOUS	05/18/2017	VARIOUS	3,410,000	3,329,597	3,317,466	3,329,653	0	55	0	55	0	0	(12,187)	(12,187)	30,227	26,028
912810-RV-2	UNITED STATES TREAS BDS		08/07/2017	VARIOUS	08/07/2017	VARIOUS	9,013,000	9,100,798	9,114,706	9,100,799	0	1	0	1	0	0	13,907	13,907	69,584	51,347
912810-RX-8	UNITED STATES TREAS BDS		11/07/2017	VARIOUS	11/07/2017	VARIOUS	14,760,000	15,197,393	15,243,173	15,197,056	0	(337)	0	(337)	0	0	46,117	46,117	100,117	83,868
912810-RY-6	UNITED STATES TREAS BDS		12/19/2017	VARIOUS	12/19/2017	VARIOUS	13,545,000	13,430,499	13,478,400	13,430,544	0	46	0	46	0	0	47,856	47,856	52,790	46,706
912810-QL-5	4.25%11/15		05/31/2017	BANK OF NEW YORK	06/27/2017	NOMURA SEC/FIXED INCOME	900,000	1,130,660	1,153,652	1,130,148	0	(512)	0	(512)	0	0	23,505	23,505	4,573	1,767
912828-2N-9	UNITED STATES TREAS NTS		08/31/2017	VARIOUS	09/05/2017	VARIOUS	4,000,000	4,032,263	4,043,725	4,032,201	0	(62)	0	(62)	0	0	11,525	11,525	6,534	4,885
912828-2P-4	UNITED STATES TREAS NTS		08/10/2017	VARIOUS	08/11/2017	VARIOUS	7,840,000	7,862,456	7,864,146	7,862,379	0	(77)	0	(77)	0	0	21,767	21,767	5,123	1,508
912828-2R-0	UNITED STATES TREAS NTS		10/18/2017	VARIOUS	12/11/2017	VARIOUS	2,765,260	2,765,260	2,732,061	2,764,924	0	(336)	0	(336)	0	0	(32,863)	(32,863)	17,291	2,693
912828-2S-6	UNITED STATES TREAS NTS		09/07/2017	CITIGROUP GBL MKT INC/SAL	09/07/2017	CREDIT SUISSE FIRST BOS	1,835,000	1,833,566	1,835,143	1,833,566	0	0	0	0	0	0	1,577	1,577	659	659
912828-2U-3	UNITED STATES TREAS NTS		09/15/2017	VARIOUS	09/28/2017	VARIOUS	5,060,000	5,030,004	5,029,786	5,030,054	0	50	0	50	0	0	(268)	(268)	3,561	2,878
912828-2V-9	UNITED STATES TREAS NTS																			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
912828-V2-3	UNITED STATES TREAS NTS		01/03/2017	VARIOUS	01/30/2017	JP MORGAN SECS INC-FI	1,035,000	1,031,686	1,034,353	1,031,718	0	32	0	32	0	0	2,635	2,635	2,635	1,994	257
912828-V7-2	UNITED STATES TREAS NTS		02/21/2017	VARIOUS	02/21/2017	CREDIT SUISSE FIRST BOS	2,510,000	2,504,262	2,505,392	2,504,293	0	31	0	31	0	0	1,099	1,099	1,099	2,860	1,777
912828-V8-0	UNITED STATES TREAS NTS		01/30/2017	VARIOUS	02/27/2017	VARIOUS	2,905,000	2,790,463	2,817,786	2,790,513	0	51	0	51	0	0	19,273	19,273	19,273	4,224	0
912828-V9-8	UNITED STATES TREAS NTS		05/08/2017	VARIOUS	05/15/2017	VARIOUS	6,145,000	6,010,195	6,056,509	6,010,365	0	370	0	370	0	0	45,943	45,943	45,943	13,584	10,072
912828-W4-8	UNITED STATES TREAS NTS		06/26/2017	VARIOUS	12/11/2017	VARIOUS	7,205,000	7,164,393	7,174,029	7,164,529	0	136	0	136	0	0	9,500	9,500	9,500	50,481	14,358
912828-W5-5	UNITED STATES TREAS NTS		03/27/2017	VARIOUS	04/03/2017	VARIOUS	2,500,000	2,478,935	2,485,857	2,479,006	0	71	0	71	0	0	6,851	6,851	6,851	3,345	2,395
912828-W6-3	UNITED STATES TREAS NTS		06/29/2017	VARIOUS	07/03/2017	CITIGROUP GBL MKT INC/SAL	4,000,000	4,014,762	4,014,453	4,014,700	0	(62)	0	(62)	0	0	(247)	(247)	(247)	11,658	9,450
912828-W7-1	UNITED STATES TREAS NTS		04/03/2017	VARIOUS	05/01/2017	BANK OF NEW YORK	2,020,000	2,013,195	2,021,815	2,013,263	0	69	0	69	0	0	8,552	8,552	8,552	3,753	469
912828-W8-9	UNITED STATES TREAS NTS		04/24/2017	VARIOUS	04/28/2017	GOLDMAN SACHS & CO.	1,500,000	1,498,356	1,503,926	1,498,384	0	28	0	28	0	0	5,542	5,542	5,542	2,382	514
912828-X2-1	UNITED STATES TREAS NTS		04/27/2017	(USA) INC.	05/18/2017	VARIOUS	4,700,000	4,707,168	4,704,348	4,707,077	0	(91)	0	(91)	0	0	(2,729)	(2,729)	(2,729)	5,545	2,504
912828-X4-7	UNITED STATES TREAS NTS		05/17/2017	VARIOUS	05/30/2017	BANK OF NEW YORK	2,035,000	2,043,356	2,043,264	2,043,311	0	(44)	0	(44)	0	0	(47)	(47)	(47)	2,864	1,601
912828-X7-0	UNITED STATES TREAS NTS		05/01/2017	VARIOUS	05/30/2017	VARIOUS	2,010,000	1,994,925	2,004,109	1,995,050	0	125	0	125	0	0	9,060	9,060	9,060	3,007	218
912828-X8-8	UNITED STATES TREAS NTS		08/02/2017	VARIOUS	08/02/2017	VARIOUS	8,340,000	8,408,531	8,414,355	8,408,530	0	(1)	0	(1)	0	0	5,825	5,825	5,825	26,536	24,498
912828-XB-1	UNITED STATES TREAS NTS		09/22/2017	VARIOUS	10/03/2017	VARIOUS	6,495,000	6,473,321	6,477,006	6,473,514	0	193	0	193	0	0	3,492	3,492	3,492	36,820	25,991
912828-XR-6	UNITED STATES TREAS NTS		06/09/2017	VARIOUS	06/30/2017	VARIOUS	1,705,000	1,702,318	1,699,565	1,702,338	0	20	0	20	0	0	(2,772)	(2,772)	(2,772)	1,548	218
912828-XT-2	UNITED STATES TREAS NTS		06/26/2017	VARIOUS	11/06/2017	VARIOUS	2,655,000	2,654,508	2,632,030	2,654,404	0	(104)	0	(104)	0	0	(22,375)	(22,375)	(22,375)	15,946	2,273
912828-XW-5	UNITED STATES TREAS NTS		07/26/2017	VARIOUS	07/26/2017	VARIOUS	3,710,000	3,680,946	3,681,927	3,680,951	0	5	0	5	0	0	976	976	976	1,996	1,917
912828-XX-3	UNITED STATES TREAS NTS		07/10/2017	VARIOUS	07/31/2017	VARIOUS	2,525,000	2,494,864	2,502,718	2,494,957	0	93	0	93	0	0	7,762	7,762	7,762	2,378	1,205
912828-C9-9	UNITED STATES TREAS NTS TIPS		02/14/2017	MORGAN STANLEY & CO INC.	02/27/2017	GOLDMAN SACHS & CO.	2,500,000	2,616,702	2,628,369	2,616,010	0	(691)	0	(691)	0	0	12,359	12,359	12,359	1,203	1,008
912828-06-0	UNITED STATES TREAS NTS TIPS		06/26/2017	VARIOUS	07/19/2017	BANC OF AMERICA SEC LLC	3,210,000	3,309,763	3,313,180	3,306,393	0	(3,370)	0	(3,370)	0	0	6,788	6,788	6,788	2,635	1,084
<b>0599999 - Bonds - U.S. Governments</b>							<b>261,779,549</b>	<b>265,863,640</b>	<b>266,214,006</b>	<b>265,831,461</b>	<b>0</b>	<b>(32,178)</b>	<b>0</b>	<b>(32,178)</b>	<b>0</b>	<b>0</b>	<b>382,545</b>	<b>382,545</b>	<b>382,545</b>	<b>861,195</b>	<b>540,087</b>
<b>Bonds - All Other Governments</b>																					
831594-AG-1	SLOVENIA REP 144A	C	06/26/2017	INTERCOMPANY TRANSFER	12/13/2017	GOLDMAN SACHS INTERNATIONAL LI	500,000	574,375	574,355	569,616	0	(4,759)	0	(4,759)	0	0	4,739	4,739	4,739	21,583	9,333
<b>1099999 - Bonds - All Other Governments</b>							<b>500,000</b>	<b>574,375</b>	<b>574,355</b>	<b>569,616</b>	<b>0</b>	<b>(4,759)</b>	<b>0</b>	<b>(4,759)</b>	<b>0</b>	<b>0</b>	<b>4,739</b>	<b>4,739</b>	<b>4,739</b>	<b>21,583</b>	<b>9,333</b>
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
02R022-41-5	FHLMC GOLD TBA 15YR TBA 02.500% J		01/17/2017	RBC DAIN RAUSCHER	01/17/2017	RBC DAIN RAUSCHER	1,000,000	1,005,469	1,005,469	1,005,469	0	0	0	0	0	0	0	0	0	1,528	1,528
02R030-61-6	FHLMC GOLD TBA 30 YR TBA 03.000%		01/11/2017	JP MORGAN SECS INC-FI	01/11/2017	JP MORGAN SECS INC-FI	3,000,000	2,987,813	2,987,813	2,987,813	0	0	0	0	0	0	0	0	0	4,250	4,250
02R030-62-4	FHLMC GOLD TBA 30 YR TBA 03.000%		01/11/2017	WACHOVIA SECURITIES LLC	02/08/2017	WACHOVIA SECURITIES LLC	500,000	496,484	497,031	496,484	0	0	0	0	0	0	547	547	547	0	500
02R030-63-2	FHLMC GOLD TBA 30 YR TBA 03.000%		03/06/2017	VARIOUS	03/06/2017	VARIOUS	1,000,000	985,234	985,234	985,234	0	0	0	0	0	0	0	0	0	1,000	1,000
02R030-65-7	FHLMC GOLD TBA 30 YR TBA 03.000%		05/05/2017	VARIOUS	05/05/2017	VARIOUS	1,000,000	994,277	994,277	994,277	0	0	0	0	0	0	0	0	0	833	833
02R032-64-6	FHLMC GOLD TBA 30 YR TBA 03.500%		04/04/2017	VARIOUS	04/04/2017	VARIOUS	5,500,000	5,610,352	5,610,352	5,610,352	0	0	0	0	0	0	0	0	0	5,882	5,882
02R032-65-3	FHLMC GOLD TBA 30 YR TBA 03.500%		05/04/2017	VARIOUS	05/04/2017	VARIOUS	2,000,000	2,047,813	2,047,813	2,047,813	0	0	0	0	0	0	0	0	0	1,944	1,944
02R040-63-1	FHLMC GOLD TBA 30 YR TBA 04.000%		03/01/2017	VARIOUS	03/06/2017	VARIOUS	4,000,000	4,202,949	4,198,340	4,202,949	0	0	0	0	0	0	(4,609)	(4,609)	(4,609)	5,333	5,333
02R040-68-3	FHLMC GOLD TBA 30 YR TBA 04.000%		11/07/2017	VARIOUS	11/07/2017	VARIOUS	6,000,000	6,308,203	6,308,203	6,308,203	0	0	0	0	0	0	0	0	0	0	0
02R040-60-1	FHLMC GOLD TBA 30 YR TBA 04.000%		11/07/2017	WACHOVIA SECURITIES LLC	12/13/2017	REVERSAL	3,000,000	3,149,531	3,149,531	3,149,531	0	0	0	0	0	0	0	0	0	0	0
3128MM-VY-4	FHLMC PC GOLD COMB 15		01/01/2017	WACHOVIA SECURITIES LLC	01/17/2017	RBC DAIN RAUSCHER	1,000,000	1,001,250	1,005,469	1,001,234	(16)	0	0	(16)	0	0	4,235	4,235	4,235	1,528	1,528
3128MJ-VY-6	FHLMC PC GOLD COMB 30		03/01/2017	RBC DAIN RAUSCHER	03/01/2017	JP MORGAN SECS INC-FI	1,000,001	1,049,845	1,051,446	1,049,845	0	0	0	0	0	0	1,602	1,602	1,602	1,333	1,333
3128MJ-ZB-6	FHLMC PC GOLD COMB 30		05/01/2017	JP MORGAN SECS INC-FI	05/04/2017	BANK OF NEW YORK	1,000,000	1,022,656	1,025,156	1,022,632	(24)	0	0	(24)	0	0	2,524	2,524	2,524	972	972
3128MJ-ZM-5	FHLMC PC GOLD COMB 30		03/01/2017	VARIOUS	03/06/2017	VARIOUS	3,500,000	3,508,437	3,480,156	3,508,387	(50)	0	0	(50)	0	0	(28,231)	(28,231)	(28,231)	4,750	4,750
3128MJ-ZN-3	FHLMC PC GOLD COMB 30		03/01/2017	RBC DAIN RAUSCHER	03/06/2017	CITIGROUP GBL MKT INC/SAL	3,750,002	3,843,752	3,819,026	3,843,612	(140)	0	0	(140)	0	0	(24,587)	(24,587)	(24,587)	4,375	4,375
3128MJ-ZR-4	FHLMC PC GOLD COMB 30		04/01/2017	BARCLAYS CAP INC.	04/04/2017	VARIOUS	2,000,000	2,036,563	2,041,094	2,036,545	(18)	0	0	(18)	0	0	4,550	4,550	4,550	2,139	2,139
3128MJ-ZY-9	FHLMC PC GOLD COMB 30		07/01/2017	GOLDMAN SACHS & CO.	07/05/2017	BARCLAYS CAP INC.	500,000	527,988	525,312	527,932	(55)	0	0	(55)	0	0	(2,621)	(2,621)	(2,621)	667	667
3132WF-4J-5	FHLMC PC GOLD PC 30YR		03/01/2017	RBC DAIN RAUSCHER	03/01/2017	JP MORGAN SECS INC-FI	500,000	525,391	525,723	525,391	0	0	0	0	0	0	332	332	332	667	667
3132WH-SN-1	FHLMC PC GOLD PC 30YR		05/01/2017	MORGAN STANLEY & CO INC.	05/05/2017	PNC	499,950	496,572	497,607	496,574	3	0	0	3	0	0	1,033	1,033	1,033	417	417
3128MJ-3A-6	FHLMC PC GOLD COMB 30		11/01/2017	JP MORGAN SECS INC-FI	11/07/2017	RBC DAIN RAUSCHER	500,000	515,742	515,469	515,704	(38)	0	0	(38)	0	0	(235)	(235)	(235)	583	583
3132WK-DL-9	204702		04/01/2017	BARCLAYS CAP INC.	04/04/2017	NOMURA SEC/FIXED INCOME	750,001	763,711	768,985	763,698	(14)	0	0	(14)	0	0	5,287	5,287	5,287	802	802
3138WC-7X-3	FNMA PASS-THRU INT 15 YEAR		06/26/2017	INTERCOMPANY TRANSFER	12/29/2017	VARIOUS	2,194,947	2,223,582	2,195,727	2,220,294	0	(3,289)	0	(3,289)	0	0	(24,566)	(24,566)	(24,566)	27,889	3,811
3138WE-ZE-2	FNMA PASS-THRU INT 15 YEAR		04/01/2017	CREDIT SUISSE FIRST BOS	04/10/2017	NOMURA SEC/FIXED INCOME															

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
3138ME-VK-2	FNMA PASS-THRU LNS 30 YEAR		02/16/2017	WACHOVIA SECURITIES LLC	02/17/2017	WACHOVIA SECURITIES LLC	999,109	1,020,340	1,022,369	1,020,331	0	(9)	0	(9)	0	0	2,039	2,039	2,039	1,166	1,166
3138WG-DA-9	FNMA PASS-THRU LNS 30 YEAR		10/01/2017	CREDIT SUISSE FIRST BOS	10/01/2017	BANC OF AMERICA SEC LLC	1,000,000	1,037,461	1,035,000	1,037,461	0	0	0	0	0	0	(2,461)	(2,461)	(2,461)	1,069	1,069
3138WJ-FY-9	FNMA PASS-THRU LNS 30 YEAR		12/01/2017	CITIGROUP GBL MKT INC/SAL	12/08/2017	MORGAN STANLEY & CO INC	500,000	512,695	514,140	512,658	0	(37)	0	(37)	0	0	1,402	1,402	1,402	583	583
3138WJ-RE-0	FNMA PASS-THRU LNS 30 YEAR		02/01/2017	RBC DAIN RAUSCHER	02/07/2017	WACHOVIA SECURITIES LLC	1,000,000	1,024,766	1,023,750	1,024,714	0	(52)	0	(52)	0	0	(963)	(963)	(963)	1,167	1,167
3138WJ-XN-3	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	WACHOVIA SECURITIES LLC	04/04/2017	MORGAN STANLEY & CO INC	500,000	491,797	497,812	491,802	0	5	0	5	0	0	6,010	6,010	6,010	458	458
3138WJ-Y7-7	FNMA PASS-THRU LNS 30 YEAR		08/01/2017	MORGAN STANLEY & CO INC	08/01/2017	NOMURA SEC/FIXED INCOME	499,951	536,314	535,650	536,314	0	0	0	0	0	0	(664)	(664)	(664)	812	812
3138WJ-Z4-3	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	MORGAN STANLEY & CO INC	04/01/2017	CREDIT SUISSE FIRST BOS	155,668	158,094	158,003	158,094	0	0	0	0	0	0	(91)	(91)	(91)	166	166
3138WK-NZ-4	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	JP MORGAN SEC INC-FI	04/01/2017	CITIGROUP GBL MKT INC/SAL	268,308	274,597	271,201	274,597	0	0	0	0	0	0	(3,396)	(3,396)	(3,396)	287	287
3138WK-RH-0	FNMA PASS-THRU LNS 30 YEAR		08/01/2017	VARIOUS	08/01/2017	VARIOUS	999,950	1,049,049	1,050,631	1,049,049	0	0	0	0	0	0	1,582	1,582	1,582	1,444	1,444
3138WK-U2-9	FNMA PASS-THRU LNS 30 YEAR		07/01/2017	CITIGROUP GBL MKT INC/SAL	07/05/2017	NOMURA SEC/FIXED INCOME	500,049	527,025	525,052	526,970	0	(54)	0	(54)	0	0	(1,918)	(1,918)	(1,918)	667	667
3138XT-AV-7	FNMA PASS-THRU LNS 30 YEAR		03/01/2017	JP MORGAN SEC INC-FI	03/01/2017	JP MORGAN SEC INC-FI	114,221	119,468	119,968	119,468	0	0	0	0	0	0	500	500	500	152	152
3138XU-O9-6	FNMA PASS-THRU LNS 30 YEAR		06/01/2017	CITIGROUP GBL MKT INC/SAL	06/06/2017	VARIOUS	1,500,000	1,582,383	1,585,722	1,582,383	0	(189)	0	(189)	0	0	3,529	3,529	3,529	2,000	2,000
3138Y2-ZK-2	FNMA PASS-THRU LNS 30 YEAR		03/01/2017	JP MORGAN SEC INC-FI	03/01/2017	JP MORGAN SEC INC-FI	703,853	736,187	739,266	736,187	0	0	0	0	0	0	3,079	3,079	3,079	938	938
3138Y2-LK-6	FNMA PASS-THRU LNS 30 YEAR		01/01/2017	MORGAN STANLEY & CO INC	01/11/2017	WACHOVIA SECURITIES LLC	499,950	525,123	526,666	525,011	0	(113)	0	(113)	0	0	1,656	1,656	1,656	944	944
3140EU-LC-7	FNMA PASS-THRU LNS 30 YEAR		04/10/2017	CITIGROUP GBL MKT INC/SAL	04/10/2017	CITIGROUP GBL MKT INC/SAL	500,000	512,578	508,125	512,578	0	0	0	0	0	0	(4,453)	(4,453)	(4,453)	535	535
3140EW-7F-6	FNMA PASS-THRU LNS 30 YEAR		01/01/2017	CREDIT SUISSE FIRST BOS	01/11/2017	WACHOVIA SECURITIES LLC	500,000	525,527	526,719	525,422	0	(105)	0	(105)	0	0	1,297	1,297	1,297	944	944
3140EY-3M-1	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	WACHOVIA SECURITIES LLC	04/01/2017	VARIOUS	2,000,000	2,038,672	2,027,500	2,038,672	0	0	0	0	0	0	(11,172)	(11,172)	(11,172)	2,139	2,139
3140FE-A7-9	FNMA PASS-THRU LNS 30 YEAR		06/01/2017	CITIGROUP GBL MKT INC/SAL	06/02/2017	NOMURA SEC/FIXED INCOME	545,569	546,677	549,234	546,677	0	(1)	0	(1)	0	0	2,558	2,558	2,558	546	546
3140FT-5K-3	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	MORGAN STANLEY & CO INC	04/01/2017	CREDIT SUISSE FIRST BOS	375,000	380,845	380,625	380,845	0	0	0	0	0	0	(220)	(220)	(220)	401	401
3140FV-TE-6	FNMA PASS-THRU LNS 30 YEAR		04/01/2017	JP MORGAN SEC INC-FI	04/01/2017	CITIGROUP GBL MKT INC/SAL	481,691	492,981	486,884	492,981	0	0	0	0	0	0	(6,096)	(6,096)	(6,096)	515	515
3140G0-VD-5	FNMA PASS-THRU LNS 30 YEAR		08/01/2017	CREDIT SUISSE FIRST BOS	08/07/2017	BNP PARIBAS SEC CORP	249,999	249,784	251,220	249,784	0	(1)	0	(1)	0	0	1,436	1,436	1,436	271	271
3140GS-5L-2	FNMA PASS-THRU LNS 30 YEAR		10/01/2017	JP MORGAN SEC INC-FI	10/01/2017	BNP PARIBAS SEC CORP	238,654	246,401	246,541	246,401	0	0	0	0	0	0	140	140	140	255	255
3140GS-5U-2	FNMA PASS-THRU LNS 30 YEAR		11/01/2017	JP MORGAN SEC INC-FI	11/01/2017	RBC CAPITAL MARKETS LLC	30,009	30,895	30,797	30,895	0	0	0	0	0	0	(98)	(98)	(98)	35	35
3140GT-TM-2	FNMA PASS-THRU LNS 30 YEAR		10/01/2017	BNP PARIBAS SEC CORP	10/01/2017	WACHOVIA SECURITIES LLC	500,000	503,692	502,852	503,692	0	0	0	0	0	0	(840)	(840)	(840)	458	458
3140HD-B9-2	FNMA PASS-THRU LNS 30 YEAR		10/01/2017	JP MORGAN SEC INC-FI	10/01/2017	BNP PARIBAS SEC CORP	1,761,346	1,818,521	1,819,553	1,818,521	0	0	0	0	0	0	1,032	1,032	1,032	1,884	1,884
3140J6-GJ-0	FNMA PASS-THRU LNS 30 YEAR		06/01/2017	NOMURA SEC/FIXED INCOME	06/01/2017	BNP PARIBAS SEC CORP	1,500,001	1,538,380	1,548,399	1,538,380	0	0	0	0	0	0	10,020	10,020	10,020	1,750	1,750
3140J6-GK-7	FNMA PASS-THRU LNS 30 YEAR		10/01/2017	VARIOUS	10/01/2017	VARIOUS	3,499,951	3,618,134	3,612,528	3,618,042	0	(92)	0	(92)	0	0	(5,513)	(5,513)	(5,513)	3,889	3,889
31410L-TW-2	FNMA PASS-THRU LNS 30 YEAR		06/26/2017	INTERCOMPANY TRANSFER	09/29/2017	VARIOUS	2,798,475	2,895,328	2,901,666	2,891,848	0	(3,480)	0	(3,480)	0	0	9,838	9,838	9,838	27,046	27,046
31417G-OP-4	FNMA PASS-THRU LNS 30 YEAR		06/30/2017	FIRST TENNESSEE BK MEMPHIS (1010)	07/06/2017	REVERSAL	577,274	580,161	580,161	581,592	0	1,432	0	1,432	0	0	(1,432)	(1,432)	(1,432)	241	241
31418B-W9-3	FNMA PASS-THRU LNS 30 YEAR		11/01/2017	JP MORGAN SEC INC-FI	11/01/2017	RBC CAPITAL MARKETS LLC	29,894	30,776	30,678	30,776	0	0	0	0	0	0	(98)	(98)	(98)	35	35
31418B-YU-4	FNMA PASS-THRU LNS 30 YEAR		11/01/2017	VARIOUS	11/01/2017	VARIOUS	1,409,331	1,444,407	1,441,047	1,444,407	0	0	0	0	0	0	(3,360)	(3,360)	(3,360)	1,599	1,599
31418C-FD-1	FNMA PASS-THRU LNS 30 YEAR		06/01/2017	CITIGROUP GBL MKT INC/SAL	06/02/2017	NOMURA SEC/FIXED INCOME	50,624	50,727	50,964	50,726	0	0	0	0	0	0	237	237	237	51	51
31418C-6D-0	FNMA PASS-THRU LNS 30 YEAR		01/01/2017	BARCLAYS CAP INC	01/01/2017	BARCLAYS CAP INC	1,000,000	1,012,813	982,344	1,012,813	0	0	0	0	0	0	(30,469)	(30,469)	(30,469)	1,417	1,417
31418C-JD-7	FNMA PASS-THRU LNS 30 YEAR		09/01/2017	GOLDMAN SACHS & CO	09/01/2017	CITIGROUP GBL MKT INC/SAL	499,999	515,390	514,960	515,390	0	0	0	0	0	0	(430)	(430)	(430)	583	583
31418C-JE-5	FNMA PASS-THRU LNS 30 YEAR		09/01/2017	RBC DAIN RAUSCHER	09/01/2017	CITIGROUP GBL MKT INC/SAL	499,951	525,652	527,995	525,652	0	0	0	0	0	0	2,344	2,344	2,344	667	667
31418C-ND-2	FNMA PASS-THRU LNS 30 YEAR		12/01/2017	RBC DAIN RAUSCHER	12/08/2017	VARIOUS	3,000,000	3,074,766	3,086,992	3,074,990	0	(175)	0	(175)	0	0	12,402	12,402	12,402	3,500	3,500
31418A-ZZ-7	FNMA PASS-THRU SHRT 10 YEAR		04/01/2017	CREDIT SUISSE FIRST BOS	04/10/2017	JP MORGAN SEC INC-FI	44,573	45,660	45,743	45,650	0	(10)	0	(10)	0	0	93	93	93	57	57
3140FU-T5-7	FNMA PASS-THRU LNS 30 YEAR		12/01/2017	RBC DAIN RAUSCHER	12/06/2017	JP MORGAN SEC INC-FI	500,000	512,461	514,766	512,435	0	(26)	0	(26)	0	0	2,331	2,331	2,331	583	583
01F032-42-7	FNMA TBA 15YR TBA 03.500%		01/24/2017	CREDIT SUISSE FIRST BOS	02/01/2017	CREDIT SUISSE FIRST BOS	3,000,000	3,122,813	3,120,469	3,122,813	0	0	0	0	0	0	(2,344)	(2,344)	(2,344)	0	0
01F032-44-3	FNMA TBA 15YR TBA 03.500% APR		04/11/2017	VARIOUS	04/11/2017	VARIOUS	6,000,000	6,253,125	6,241,055	6,253,125	0	0	0	0	0	0	(12,070)	(12,070)	(12,070)	0	0
01F032-40-5	FNMA TBA 15YR TBA 03.500% DEC		12/01/2017	GOLDMAN SACHS & CO	12/18/2017	VARIOUS	7,000,000	7,279,063	7,265,938	7,279,063	0	0	0	0	0	0	(13,125)	(13,125)	(13,125)	0	0
01F032-47-6	FNMA TBA 15YR TBA 03.500% JUL		06/29/2017	VARIOUS	06/29/2017	VARIOUS	6,000,000	6,247,969	6,247,266	6,247,969	0	0	0	0	0	0	(703)	(703)	(703)	0	0
01F032-43-5	FNMA TBA 15YR TBA 03.500% MAR		02/01/2017	CREDIT SUISSE FIRST BOS	02/27/2017	CREDIT SUISSE FIRST BOS	3,000,000	3,117,656	3,129,141	3,117,656	0	0	0	0	0	0	11,484	11,484	11,484	0	0
01F032-4A-9	FNMA TBA 15YR TBA 03.500% OCT		09/29/2017	VARIOUS	09/29/2017	VARIOUS	12,000,000	12,510,000	12,499,453	12,510,000	0	0	0	0	0	0	(10,547)	(10,547)	(10,547)	0	0
01F032-49-2	FNMA TBA 15YR TBA 03.500% SEP		09/13/2017	VARIOUS	09/13/2017	VARIOUS	12,000,000	12,513,047	12,532,969	12,513,047	0	0	0	0	0	0	19,922	19,922	19,922	0	0
01F030-67-8	FNMA TBA 30Yr		06/26/2017	VARIOUS	06/26/2017	CREDIT SUISSE FIRST BOS	5,000,000	5,012,577	5,026,563	5,012,577	0	0	0	0	0	0	13,986	13,986	13,986	0	0
01F030-68-6	FNMA TBA 30Yr																				

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		10/30/2017	BANC OF AMERICA SEC LLC	12/13/2017	REVERSAL	1,000,000	997,969	997,969	997,969	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F032-6C-3	Tba Federal National Mortgage Asso		12/11/2017	VARIOUS	12/13/2017	VARIOUS	23,500,000	24,147,969	24,152,695	24,147,969	.0	.0	.0	.0	.0	.0	4,727	4,727	11,667	11,667	.0
02R040-68-0	TBA FHLMC Gold 4.00% 30 Yrs Aug		07/03/2017	CREDIT SUISSE FIRST BOS	07/18/2017	CREDIT SUISSE FIRST BOS	3,000,000	3,149,531	3,158,906	3,149,531	.0	.0	.0	.0	.0	.0	9,375	9,375	.0	.0	.0
02R040-6A-5	TBA FHLMC Gold 4.00% 30 Yrs Oct		09/29/2017	VARIOUS	09/29/2017	VARIOUS	6,000,000	6,318,984	6,320,742	6,318,984	.0	.0	.0	.0	.0	.0	1,758	1,758	.0	.0	.0
02R032-68-0	TBA FHLMC SINGLE FAMILY 30YR 3.5		11/07/2017	VARIOUS	11/07/2017	VARIOUS	2,000,000	2,057,637	2,062,148	2,057,637	.0	.0	.0	.0	.0	.0	4,512	4,512	2,333	2,333	.0
02R032-63-8	TBA FHLMC SINGLE FAMILY 30YR 3.5		03/06/2017	VARIOUS	03/06/2017	VARIOUS	7,500,000	7,662,773	7,662,773	7,662,773	.0	.0	.0	.0	.0	.0	.0	.0	8,750	8,750	.0
02R040-67-2	TBA FHLMC SINGLE FAMILY 30YR 4		07/05/2017	VARIOUS	07/05/2017	VARIOUS	7,000,000	7,367,832	7,358,926	7,367,832	.0	.0	.0	.0	.0	.0	(8,906)	(8,906)	1,333	1,333	.0
02R040-69-8	TBA FHLMC SINGLE FAMILY 30YR 4		07/18/2017	CREDIT SUISSE FIRST BOS	08/15/2017	CREDIT SUISSE FIRST BOS	3,000,000	3,153,750	3,161,836	3,153,750	.0	.0	.0	.0	.0	.0	8,086	8,086	.0	.0	.0
01F030-64-5	TBA FNMA 3.00% 30YRS APR		04/04/2017	VARIOUS	04/04/2017	VARIOUS	1,000,000	989,609	989,609	989,609	.0	.0	.0	.0	.0	.0	.0	.0	917	917	.0
01F030-65-2	TBA FNMA 3.00% 30YRS MAY		04/25/2017	VARIOUS	04/25/2017	VARIOUS	4,000,000	3,996,094	3,990,859	3,996,094	.0	.0	.0	.0	.0	.0	(5,234)	(5,234)	.0	.0	.0
01F032-64-1	TBA FNMA 3.50% 30YR APR		04/10/2017	VARIOUS	04/10/2017	VARIOUS	11,750,000	11,960,752	11,933,359	11,960,752	.0	.0	.0	.0	.0	.0	(27,393)	(27,393)	10,427	10,427	.0
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/05/2017	VARIOUS	06/05/2017	VARIOUS	9,000,000	9,256,777	9,265,996	9,256,777	.0	.0	.0	.0	.0	.0	9,219	9,219	8,167	8,167	.0
01F032-65-8	TBA FNMA 3.50% 30Yrs May		05/05/2017	VARIOUS	05/05/2017	VARIOUS	5,500,000	5,603,301	5,629,824	5,603,301	.0	.0	.0	.0	.0	.0	26,523	26,523	1,458	1,458	.0
01F032-62-5	TBA FNMA 30 YRS FEB		02/08/2017	VARIOUS	02/08/2017	VARIOUS	6,000,000	6,151,406	6,150,156	6,151,406	.0	.0	.0	.0	.0	.0	(1,250)	(1,250)	2,333	2,333	.0
01F040-63-6	TBA FNMA 4.00% MAT 30 YEARS		03/01/2017	VARIOUS	03/01/2017	VARIOUS	8,500,000	8,919,141	8,922,012	8,919,141	.0	.0	.0	.0	.0	.0	2,871	2,871	3,333	3,333	.0
01F032-68-5	Tba Fnma Sf 30 Yrs Nov		11/01/2017	VARIOUS	11/01/2017	VARIOUS	18,500,000	19,046,328	19,044,336	19,046,328	.0	.0	.0	.0	.0	.0	(1,992)	(1,992)	2,333	2,333	.0
01F032-63-3	TBA FNMA SF 30 YRS MAR		03/03/2017	VARIOUS	03/03/2017	VARIOUS	5,000,000	5,102,344	5,104,727	5,102,344	.0	.0	.0	.0	.0	.0	2,383	2,383	1,167	1,167	.0
01F030-69-4	TBA FNMA SF 30YRS SEP		08/31/2017	VARIOUS	08/31/2017	VARIOUS	10,000,000	10,053,516	10,053,789	10,053,516	.0	.0	.0	.0	.0	.0	273	273	.0	.0	.0
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		01/11/2017	VARIOUS	01/11/2017	VARIOUS	7,000,000	7,374,766	7,371,777	7,374,766	.0	.0	.0	.0	.0	.0	(2,988)	(2,988)	1,889	1,889	.0
01F040-66-9	TBA FNMA SF 4.00 30 Yrs Jun		06/06/2017	VARIOUS	06/06/2017	VARIOUS	9,000,000	9,473,027	9,482,988	9,473,027	.0	.0	.0	.0	.0	.0	9,961	9,961	4,000	4,000	.0
01F040-65-1	TBA FNMA SF 4.00 30 Yrs May		03/08/2017	CITIGROUP GBL MKT INC/SAL	04/10/2017	CITIGROUP GBL MKT INC/SAL	3,000,000	3,114,844	3,145,547	3,114,844	.0	.0	.0	.0	.0	.0	30,703	30,703	.0	.0	.0
01F042-62-2	TBA FNMA SF 4.50 30 YRS DEC		12/11/2017	VARIOUS	12/11/2017	VARIOUS	4,000,000	4,274,219	4,273,516	4,274,219	.0	.0	.0	.0	.0	.0	(703)	(703)	.0	.0	.0
01F042-68-4	TBA FNMA SF 4.50 30 Yrs Nov		11/07/2017	VARIOUS	11/07/2017	VARIOUS	4,000,000	4,280,703	4,281,406	4,280,703	.0	.0	.0	.0	.0	.0	703	703	.0	.0	.0
01F030-44-7	TBA FNMA SINGLE FAMILY 15YR		04/10/2017	VARIOUS	04/10/2017	VARIOUS	5,500,000	5,639,141	5,640,039	5,639,141	.0	.0	.0	.0	.0	.0	898	898	8,250	8,250	.0
01F030-49-6	TBA FNMA SINGLE FAMILY 15YR 3		09/13/2017	VARIOUS	09/13/2017	VARIOUS	2,000,000	2,059,688	2,061,523	2,059,688	.0	.0	.0	.0	.0	.0	1,836	1,836	2,833	2,833	.0
01F032-48-7	TBA FNMA SINGLE FAMILY 15YR 3.5		09/28/2017	GOLDMAN SACHS & CO	10/17/2017	GOLDMAN SACHS & CO	6,000,000	6,243,750	6,245,742	6,243,750	.0	.0	.0	.0	.0	.0	1,992	1,992	.0	.0	.0
01F032-45-0	TBA FNMA SINGLE FAMILY 15YR 3.5		05/01/2017	VARIOUS	05/01/2017	VARIOUS	6,000,000	6,243,750	6,262,969	6,243,750	.0	.0	.0	.0	.0	.0	19,219	19,219	.0	.0	.0
01F032-46-8	TBA FNMA SINGLE FAMILY 15YR 3.5		06/12/2017	VARIOUS	06/12/2017	VARIOUS	6,000,000	6,260,156	6,264,844	6,260,156	.0	.0	.0	.0	.0	.0	4,688	4,688	.0	.0	.0
01F032-48-4	TBA FNMA SINGLE FAMILY 15YR 3.5		06/27/2017	CREDIT SUISSE FIRST BOS	07/19/2017	CREDIT SUISSE FIRST BOS	3,000,000	3,122,813	3,124,336	3,122,813	.0	.0	.0	.0	.0	.0	1,523	1,523	.0	.0	.0
01F032-6A-7	TBA FNMA SINGLE FAMILY MORTGAGE		10/01/2017	VARIOUS	10/01/2017	VARIOUS	25,000,000	25,808,984	25,814,727	25,808,984	.0	.0	.0	.0	.0	.0	5,742	5,742	9,090	9,090	.0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							498,037,081	514,797,260	514,884,496	514,783,869	0	(13,392)	0	(13,392)	0	0	100,627	100,627	277,912	208,868	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
654902-AE-5	NOKIA CORP		06/05/2017	CITIGROUP GBL MKT INC/SAL	06/05/2017	STIFEL NICOLAUS & CO INC	200,000	199,182	200,530	199,182	.0	.0	.0	.0	.0	.0	1,348	1,348	.0	.0	.0
00267Y-AO-2	ABBVIE INC		06/26/2017	INTERCOMPANY TRANSFER	07/24/2017	JP MORGAN SECS INC-FI	500,000	514,620	517,115	514,488	.0	(132)	.0	(132)	.0	.0	2,627	2,627	3,650	2,100	.0
00790X-AA-9	ADVANCED DISP SVCS INC DEL 144A		01/09/2017	VARIOUS	01/09/2017	VARIOUS	225,000	228,687	233,438	228,687	.0	(208)	.0	(208)	.0	.0	6,958	6,958	12,621	2,180	.0
00912X-AL-8	AIR LEASE CORP		06/26/2017	INTERCOMPANY TRANSFER	06/28/2017	PERSHING LLC	375,000	382,426	382,294	382,400	.0	(26)	.0	(26)	.0	.0	(106)	(106)	5,801	5,660	.0
00912X-AM-6	AIR LEASE CORP		06/26/2017	INTERCOMPANY TRANSFER	09/25/2017	BANC OF AMERICA SEC LLC	225,000	235,791	235,649	235,111	.0	(680)	.0	(680)	.0	.0	538	538	4,263	2,059	.0
00912X-AT-1	AIR LEASE CORP		06/26/2017	INTERCOMPANY TRANSFER	11/09/2017	PERSHING LLC	150,000	149,840	150,155	149,848	.0	9	.0	9	.0	.0	306	306	2,975	1,263	.0
00912X-AV-6	AIR LEASE CORP		06/26/2017	VARIOUS	11/09/2017	PERSHING LLC	360,000	356,126	360,389	356,371	.0	244	.0	244	.0	.0	4,018	4,018	8,881	870	.0
00912X-AW-4	AIR LEASE CORP		06/26/2017	VARIOUS	09/25/2017	MLPFS	470,000	467,976	468,294	468,086	.0	110	.0	110	.0	.0	208	208	3,598	107	.0
02005N-AR-1	ALLY FINL INC		06/05/2017	STATE STREET BK & TR CO	09/22/2017	BANC OF AMERICA SEC LLC	200,000	206,500	204,000	200,000	.0	(1,515)	.0	(1,515)	.0	.0	(985)	(985)	5,172	2,322	.0
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%		08/08/2017	BANC OF AMERICA SEC LLC	09/22/2017	BANC OF AMERICA SEC LLC	145,000	164,394	163,488	163,660	.0	(734)	.0	(734)	.0	.0	(173)	(173)	5,770	4,410	.0
023135-AO-9	AMAZON COM INC		06/26/2017	INTERCOMPANY TRANSFER	08/16/2017	SG COWEN SECURITIES CORP	25,000	30,229	28,665	30,213	.0	(16)	.0	(16)	.0	.0	(1,548)	(1,548)	261	.0	.0
023135-BG-0	AMAZON COM INC 144A		08/15/2017	JP MORGAN SECS INC-FI	11/10/2017	GOLDMAN SACHS & CO	455,000	451,638	464,746	451,651	.0	14	.0	14	.0	.0	13,095	13,095	4,146	.0	.0
0258MO-EE-5	AMERICAN EXPRESS CR CORP MTNBE		06/26/2017	VARIOUS	07/19/2017	PERSHING LLC	665,000	654,902	670,520	664,960	.0	58	.0	58	.0	.0	5,560	5,560	5,730	1,001	.0
03027X-AH-3	AMERICAN TOWER CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	10/13/2017	GOLDMAN SACHS & CO	500,000	514,865	515,065	513,670	.0	(1,195)	.0	(1,195)	.0	.0	1,395	1,395	11,092	6,004	.0
032511-BP-1	ANADARKO PETE CORP		05/05/2017	BANK OF NEW YORK	05/24/2017	BANK OF NEW YORK	350,000	420,434	433,094	420,376	.0	(58)	.0	(58)	.0	.0	12,717	12,717	4,813	3,529	.0
032654-AM-5	ANALOG DEVICES INC		06/26/2017	INTERCOMPANY TRANSFER	11/13/2017	PERSHING LLC	80,000	81,439	80,770	81,387	.0	(51)	.0	(51)	.0	.0	(617)	(617)	1,244	163	.0
037411-AW-5	APACHE CORP SR NT 5.1		06/26/2017	INTERCOMPANY TRANSFER	10/16/2017																

ANNUAL STATEMENT FOR THE YEAR 2017 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
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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00206R-DT-6	AT&T INC.		01/31/2017	CITIGROUP GBL MKT INC/SAL	05/02/2017	BANK OF NEW YORK	70,000	69,581	73,995	69,581	0	1	0	1	0	0	4,414	4,414	953	0
060516-EE-5	BANK AMER CORP		06/26/2017	INTERCOMPANY TRANSFER	12/13/2017	VARIOUS	1,500,000	1,674,018	1,666,695	1,662,379	0	(11,639)	0	(11,639)	0	0	4,316	4,316	64,054	41,859
060516-FZ-7	BANK AMER CORP		03/01/2017	BANC OF AMERICA SEC LLC	04/19/2017	BANC OF AMERICA SEC LLC	1,810,000	1,754,035	1,776,823	1,755,255	0	1,221	0	1,221	0	0	21,567	21,567	23,030	16,989
060516-GG-8	BANK AMER CORP		06/26/2017	VARIOUS	08/17/2017	PERSHING LLC	415,000	422,081	442,871	422,063	0	(18)	0	(18)	0	0	20,809	20,809	10,858	1,733
060516-GL-7	BANK AMER CORP		04/19/2017	BANC OF AMERICA SEC LLC	08/17/2017	RBC DAIN RAUSCHER	290,000	290,000	294,950	290,000	0	0	0	0	0	0	4,950	4,950	3,522	0
060516-DZ-9	BANK AMER CORP FR 7.625%060119		12/08/2017	VARIOUS	12/20/2017	RECEIVED IN EXCHANGE	101,000	111,166	108,880	108,773	0	(2,394)	0	(2,394)	0	0	108	108	4,028	516
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC		03/10/2017	VARIOUS	07/05/2017	GOLDMAN SACHS & CO.	320,000	358,800	388,877	358,563	0	(237)	0	(237)	0	0	30,314	30,314	12,727	6,849
07177W-AB-9	BAXALTA INC		07/13/2017	BARCLAYS CAP INC.	10/05/2017	CREDIT SUISSE FIRST BOS.	1,200,000	1,254,360	1,261,740	1,252,945	0	(1,415)	0	(1,415)	0	0	8,795	8,795	14,267	3,333
05543A-AJ-9	BCAP LLC TR 2014-RR1 144A		06/26/2017	INTERCOMPANY TRANSFER	06/27/2017	BOND CALLED	10,937	10,936	10,937	10,936	0	0	0	0	0	0	1	1	12	0
07368S-AD-1	BEACON ROOFING SUPPLY INC 144A		10/11/2017	WACHOVIA SECURITIES LLC	10/25/2017	VARIOUS	500,000	500,000	506,028	500,000	0	0	0	0	0	0	6,028	6,028	23	0
099500-AA-8	BOOZ ALLEN & HAMILTON INC 144A		04/20/2017	BANC OF AMERICA SEC LLC	06/05/2017	WACHOVIA SECURITIES LLC	400,000	400,000	409,000	400,000	0	0	0	0	0	0	9,000	9,000	2,377	0
11134L-AC-3	BROADCOM CORP 144A		01/11/2017	BANC OF AMERICA SEC LLC	10/13/2017	GOLDMAN SACHS & CO.	500,000	497,960	510,470	498,247	0	287	0	287	0	0	12,223	12,223	11,167	0
14149Y-BM-9	CARDINAL HEALTH INC.		06/01/2017	GOLDMAN SACHS & CO.	10/13/2017	GOLDMAN SACHS & CO.	500,000	500,000	513,170	500,000	0	0	0	0	0	0	13,170	13,170	7,583	0
142339-AG-5	CARLISLE COS INC		11/13/2017	BANC OF AMERICA SEC LLC	12/06/2017	JP MORGAN SECS INC-FI	575,000	574,385	581,210	574,390	0	5	0	5	0	0	6,820	6,820	1,230	0
12508E-AE-1	CDK GLOBAL INC 144A		08/15/2017	VARIOUS	09/25/2017	VARIOUS	805,000	807,600	814,693	807,546	0	(54)	0	(54)	0	0	7,147	7,147	3,343	1,637
12513G-BC-2	CDW LLC / CDW FIN CORP		02/23/2017	JP MORGAN SECS INC-FI	03/02/2017	BANC OF AMERICA SEC LLC	200,000	200,000	204,000	200,000	0	0	0	0	0	0	4,000	4,000	139	0
150190-AA-4	CEDAR FAIR L P / CANADAS 144A		04/10/2017	JP MORGAN SECS INC-FI	04/10/2017	BAIRD (ROBERT W) & CO INC	200,000	200,000	202,000	200,000	0	0	0	0	0	0	2,000	2,000	0	0
150191-AJ-3	CEDAR FAIR LP		01/31/2017	BARCLAYS CAP INC.	07/20/2017	CITIGROUP GBL MKT INC/SAL	399,000	412,965	420,446	411,868	0	(1,097)	0	(1,097)	0	0	8,578	8,578	13,940	3,694
151020-AU-8	CELGENE CORP		06/28/2017	VARIOUS	11/09/2017	CITIGROUP GBL MKT INC/SAL	275,000	312,874	298,227	312,595	0	(279)	0	(279)	0	0	(14,369)	(14,369)	10,236	5,059
15189W-AJ-9	CENTERPOINT ENERGY RES CORP		08/21/2017	DEUTSCHE BANK SECS	10/26/2017	PIERPOINT SECURITIES LLC	335,000	333,047	340,038	333,053	0	6	0	6	0	0	6,986	6,986	2,556	0
156700-BA-3	CENTURYLINK INC		01/20/2017	STATE STREET BK & TR CO.	10/17/2017	BANC OF AMERICA SEC LLC	325,000	342,063	348,156	340,582	0	(1,481)	0	(1,481)	0	0	7,575	7,575	25,594	7,719
125509-BV-0	CIGNA CORPORATION		09/05/2017	JP MORGAN SECS INC-FI	10/26/2017	CREDIT SUISSE FIRST BOS.	775,512	775,512	757,989	773,530	0	18	0	18	0	0	(15,541)	(15,541)	3,020	0
125509-BW-8	CIGNA CORPORATION		09/05/2017	JP MORGAN SECS INC-FI	10/26/2017	GOLDMAN SACHS & CO.	195,000	194,682	191,153	194,683	0	1	0	1	0	0	(3,530)	(3,530)	966	0
172967-ES-6	CITIGROUP INC		06/26/2017	INTERCOMPANY TRANSFER	11/07/2017	PERSHING LLC	480,000	497,936	490,354	490,803	0	(7,333)	0	(7,333)	0	0	(249)	(249)	14,210	3,348
172967-KU-4	CITIGROUP INC		09/01/2017	VARIOUS	11/01/2017	JP MORGAN CHASE/HSBCSI	920,000	946,498	948,805	946,123	0	(375)	0	(375)	0	0	2,682	2,682	13,837	6,551
172967-LP-4	CITIGROUP INC		08/10/2017	BANC OF AMERICA SEC LLC	08/21/2017	GOLDMAN SACHS & CO.	1,105,000	1,109,586	1,114,039	1,109,574	0	(12)	0	(12)	0	0	4,465	4,465	3,378	2,364
17453B-AM-1	CITIZENS COMMUNICATIONS CO		05/08/2017	GOLDMAN SACHS & CO.	08/03/2017	VARIOUS	250,000	265,000	258,024	263,242	0	(1,758)	0	(1,758)	0	0	(5,218)	(5,218)	6,859	2,771
184510-AM-0	CLEAR CHANNEL WH HLDGS INC		03/16/2017	DEUTSCHE BANK SECS	10/12/2017	BARCLAYS CAP INC.	155,000	160,425	159,650	159,646	0	(779)	0	(779)	0	0	4	4	9,263	3,526
203372-AL-1	COMSCOPE INC 144A		08/23/2017	JP MORGAN SECS INC-FI	09/22/2017	GOLDMAN SACHS & CO.	85,000	87,311	87,125	87,189	0	(122)	0	(122)	0	0	(64)	(64)	1,192	862
20338R-AB-9	COMSCOPE TECHNOLOGIES LLC 144A		03/02/2017	BANC OF AMERICA SEC LLC	09/22/2017	VARIOUS	510,000	510,000	510,000	510,000	0	0	0	0	0	0	0	0	2,949	0
20605P-AJ-0	CONCHO RES INC		10/12/2017	GOLDMAN SACHS & CO.	11/16/2017	SG COWEN SECURITIES CORP.	520,000	538,476	552,448	538,448	0	(28)	0	(28)	0	0	14,000	14,000	3,803	1,408
21036P-AR-9	CONSTELLATION BRANDS INC.		05/02/2017	BANK OF NEW YORK	05/16/2017	BANK OF NEW YORK	290,000	289,368	290,661	289,372	0	5	0	5	0	0	1,289	1,289	218	0
212015-AL-5	CONTINENTAL RESOURCES INC.		06/26/2017	BARCLAYS CAP INC.	11/14/2017	VARIOUS	1,205,000	1,132,619	1,114,207	1,136,294	0	3,676	0	3,676	0	0	80,343	80,343	29,394	11,031
22304L-AA-8	COVEY PARK ENERGY LLC 144A		04/28/2017	GOLDMAN SACHS & CO.	04/28/2017	VARIOUS	150,000	150,000	152,937	150,000	0	0	0	0	0	0	2,937	2,937	0	0
224044-B5-5	COX COMMUNICATIONS INC NEW		06/26/2017	INTERCOMPANY TRANSFER	08/01/2017	TENDERED BACK TO COMPANY	25,000	25,956	25,937	25,857	0	(99)	0	(99)	0	0	80	80	291	109
22822V-AB-7	CROWN CASTLE INTL CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	07/05/2017	BANK OF NY/TORONTO	100,000	107,540	105,986	107,521	0	(20)	0	(20)	0	0	(1,535)	(1,535)	1,792	1,619
228701-AC-2	CROWNROCK LP 144A		06/19/2017	BARCLAYS CAP INC.	10/05/2017	VARIOUS	250,000	257,500	258,954	256,367	0	(1,133)	0	(1,133)	0	0	2,587	2,587	8,501	3,315
12649C-AL-9	CSMC TRUST 2014-TIK1		02/22/2017	VARIOUS	07/17/2017	PRINCIPAL RECEIPT	2,000,000	1,979,375	2,000,000	2,000,000	0	20,625	0	20,625	0	0	0	0	26,837	1,091
126458-AD-0	CTR PARTNERSHIP LP/ CARETRUST		05/10/2017	PERSHING LLC	12/13/2017	WACHOVIA SECURITIES LLC	425,000	425,000	434,780	425,000	0	0	0	0	0	0	9,780	9,780	12,356	0
126650-CN-8	CYS HEALTH CORP		06/26/2017	INTERCOMPANY TRANSFER	11/06/2017	PERSHING LLC	400,000	463,704	446,456	463,253	0	(452)	0	(452)	0	0	(16,797)	(16,797)	16,400	8,883
23283P-AH-7	CYRUSONE LP/CYRUSONE FIN 144A		03/03/2017	JP MORGAN SECS INC-FI	09/25/2017	BARCLAYS CAP INC.	255,000	255,000	272,850	255,000	0	0	0	0	0	0	17,850	17,850	7,234	0
23371D-AC-8	DAE FDG LLC 144A		08/21/2017	CITIGROUP GBL MKT INC/SAL	09/22/2017	CITIGROUP GBL MKT INC/SAL	135,000	135,338	137,363	135,328	0	(9)	0	(9)	0	0	2,034	2,034	780	300
237266-AG-6	DARLING INGREDIENTS INC CALLABLE		07/17/2017	BANC OF AMERICA SEC LLC	10/06/2017	VARIOUS	355,000	369,422	367,369	367,356	0	(2,066)	0	(2,066)	0	0	13	13	4,349	265
25179M-AU-7	DEVON ENERGY CORP NEW		06/26/2017	INTERCOMPANY TRANSFER	07/05/2017	CITIGROUP GBL MKT INC/SAL	190,000	193,154	193,574	193,153	0	(1)	0	(1)	0	0	421	421	660	290
25272K-AR-4	DIAMOND 1 FIN CORP 144A		06/26/2017	VARIOUS	08/21/2017	VARIOUS	690,000	879,497	890,046	878,685	0	(812)	0	(812)	0	0	11,361	11,361	30,951	10,690
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		10/17/2017	VARIOUS	11/16/2017	HHS/BLACKROCK CORE BOND	346,000	332,780	330,517	332,840	0	59	0	59	0	0	(2,323)	(2,323)	5,123	1,843
25470D-AN-9	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN SACHS & CO.	09/26/2017	MORGAN STANLEY & CO INC.	225,000	224,912	225,576	224,914	0	2	0	2	0	0	662	662	96	0
26208D-AD-8	DRIVE AUTO RECV TR 2017 144A		03/21/2017	RBC DAIN RAUSCHER	04/15/2017	VARIOUS	3,000,000	2,999,692	3,002,461	3,001,147	0	1,455	0	1,455	0	0	1,314	1,314	2,200	0
268648-AD-5	E M C CORP MASS.		01/13/2017	CITIGROUP GBL MKT INC/SAL	03/02/2017	RBC DAIN RAUSCHER	350,000	338,625	343,000	339,055	0	430	0	430	0	0	3,945	3,945	2,473	1,237
27003B-AA-3	EAGLE II ACQUISITION CO LLC 144A		03/1																	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
125430-AU-4	FNCT-2 ESCROW CORP		05/02/2017	JP MORGAN CHASE	10/11/2017	CREDIT SUISSE FIRST BOS	298,000	298,745	292,785	298,675	0	(70)	0	(70)	0	0	(5,890)	(5,890)	10,691	3,988
364725-BA-8	GANNETT CO INC		05/12/2017	GOLDMAN SACHS & CO	09/22/2017	VARIOUS	192,000	197,760	196,800	196,563	0	(1,197)	0	(1,197)	0	0	237	237	6,861	3,335
366651-AB-3	GARTNER INC 144A		03/16/2017	GOLDMAN SACHS & CO	05/08/2017	BANK OF NEW YORK	195,000	195,000	201,581	195,000	0	0	0	0	0	0	6,581	6,581	1,138	0
37045V-AJ-9	GENERAL MTRS CO		07/24/2017	JP MORGAN CHASE/HBGS	10/16/2017	BANK OF AMERICA SEC LLC	315,000	323,596	325,540	323,563	0	(33)	0	(33)	0	0	1,977	1,977	8,964	5,278
37045X-BT-2	GENERAL MTRS FINL CO INC		06/27/2017	BARCLAYS CAP INC	07/05/2017	PERSHING LLC	535,000	543,073	540,511	543,057	0	(16)	0	(16)	0	0	(2,547)	(2,547)	11,184	10,537
375558-BD-4	GILEAD SCIENCES INC		06/26/2017	VARIOUS	10/16/2017	CITIGROUP GBL MKT INC/SAL	219,000	219,000	242,348	242,207	0	(141)	0	(141)	0	0	5,305	5,305	6,559	3,351
375558-BK-8	GILEAD SCIENCES INC		10/12/2017	PERSHING LLC	10/16/2017	JEFFERIES & COMPANY	220,000	226,147	227,337	226,146	0	(1)	0	(1)	0	0	1,191	1,191	1,192	1,141
38141G-YR-2	GOLDMAN SACHS GROUP INC		06/26/2017	INTERCOMPANY TRANSFER	11/01/2017	PERSHING LLC	159,000	166,577	166,281	165,340	0	(237)	0	(237)	0	0	941	941	3,604	1,220
38141G-WO-3	GOLDMAN SACHS GROUP INC		09/26/2017	GOLDMAN SACHS & CO	11/01/2017	GOLDMAN SACHS & CO	1,440,000	1,440,000	1,436,789	1,440,000	0	0	0	0	0	0	(3,211)	(3,211)	4,450	0
391164-AJ-9	GREAT PLAINS ENERGY INC		06/26/2017	VARIOUS	07/12/2017	MLPFS	832,000	850,421	840,486	850,302	0	(119)	0	(119)	0	0	(9,815)	(9,815)	11,177	9,019
39143G-AA-8	GREAT WESTN PETE LLC 144A		06/20/2017	CREDIT SUISSE FIRST BOS	09/25/2017	CREDIT SUISSE FIRST BOS	240,000	240,000	241,200	240,000	0	0	0	0	0	0	1,200	1,200	10,620	4,980
404030-AE-8	H & E EQUIPMENT SERVICES INC		05/02/2017	MERRILL LYNCH	08/21/2017	TENDERED BACK TO COMPANY	240,000	249,336	252,000	248,705	0	(3,295)	0	(3,295)	0	0	631	631	8,073	2,987
404030-AF-5	H & E EQUIPMENT SERVICES INC 144A		08/17/2017	WACHOVIA SECURITIES LLC	09/18/2017	WACHOVIA SECURITIES LLC	315,000	315,000	330,575	315,000	0	0	0	0	0	0	15,575	15,575	1,148	0
405370-AN-0	HALCON RES CORP 144A		02/09/2017	JP MORGAN SEC INC-FI	07/13/2017	VARIOUS	250,000	256,495	250,000	250,000	0	0	0	0	0	0	6,495	6,495	7,046	0
428040-CT-4	HERTZ CORP 144A		06/01/2017	VARIOUS	11/06/2017	GOLDMAN SACHS & CO	910,000	911,013	949,813	910,917	0	(95)	0	(95)	0	0	38,895	38,895	29,297	0
42809H-AH-0	HESS CORP		10/12/2017	VARIOUS	10/24/2017	VARIOUS	830,000	869,662	851,737	869,608	0	(54)	0	(54)	0	0	(17,872)	(17,872)	15,455	11,548
42809H-AD-9	HESS CORP SR NT 5.6%41		06/26/2017	VARIOUS	10/24/2017	BARCLAYS CAP INC	315,000	312,563	326,510	312,577	0	14	0	14	0	0	13,933	13,933	12,299	4,809
A3158F-AB-5	HOFER KG		07/25/2017	ALLIANCE CAPITAL	12/27/2017	ALLIANCE CAPITAL	3,000,000	3,000,000	2,989,800	3,000,000	0	0	0	0	0	0	(10,200)	(10,200)	39,013	0
45866F-AA-2	INTERCONTINENTAL EXCHANGE INC		06/26/2017	INTERCOMPANY TRANSFER	07/24/2017	PERSHING LLC	550,000	593,862	591,762	593,364	0	(498)	0	(498)	0	0	(1,602)	(1,602)	6,233	4,339
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		06/26/2017	INTERCOMPANY TRANSFER	11/07/2017	PERSHING LLC	155,000	157,737	157,899	157,450	0	(288)	0	(288)	0	0	449	449	1,871	296
459745-GH-2	INTERNATIONAL LEASE FIN CORP		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	MORGAN STANLEY & CO INC	1,000,000	1,072,415	1,051,350	1,055,104	0	(17,311)	0	(17,311)	0	0	(3,754)	(3,754)	36,111	7,118
459745-GP-4	INTERNATIONAL LEASE FIN CORP		06/26/2017	INTERCOMPANY TRANSFER	12/15/2017	VARIOUS	700,000	710,530	706,036	705,900	0	(4,630)	0	(4,630)	0	0	136	136	15,156	5,350
465740-AA-6	ITRON INC 144A		12/08/2017	WACHOVIA SECURITIES LLC	12/08/2017	VARIOUS	165,000	165,000	166,588	165,000	0	0	0	0	0	0	1,588	1,588	0	0
466253-AA-9	J2 CLOUD SVCS LLC 144A		06/22/2017	CITIGROUP GBL MKT INC/SAL	10/04/2017	VARIOUS	425,000	425,000	443,938	425,000	0	0	0	0	0	0	18,938	18,938	6,825	0
47010D-AA-8	JAGUAR HLDG CO II /JAGUAR MER 144A		01/27/2017	JP MORGAN SEC INC-FI	05/15/2017	BANK OF NEW YORK	492,000	524,595	518,445	522,635	0	(1,960)	0	(1,960)	0	0	(4,190)	(4,190)	17,036	7,714
478373-AE-3	JOHNSON CTLS INC MTRS BK ENT		01/01/2017	CORPORATE ACTION	01/01/2017	CORPORATE ACTION	370,000	0	351,567	0	0	0	0	0	0	0	351,567	351,567	0	0
LX1371-09-0	(SEC)		06/15/2017	PER CLIENTS REQUEST	09/28/2017	PER CLIENTS REQUEST	220,000	213,400	220,000	213,400	0	0	0	0	0	0	6,600	6,600	3,557	0
46647P-AE-6	JP MORGAN CHASE BANK NA		04/18/2017	JP MORGAN SEC INC-FI	06/09/2017	CITIGROUP GBL MKT INC/SAL	940,000	940,000	942,153	940,000	0	0	0	0	0	0	2,153	2,153	3,552	0
46647P-AF-3	JP MORGAN CHASE BANK NA		06/26/2017	VARIOUS	08/17/2017	CREDIT SUISSE FIRST BOS	1,030,000	1,032,491	1,041,526	1,032,461	0	(30)	0	(30)	0	0	9,065	9,065	11,850	1,020
46647P-AJ-5	JP MORGAN CHASE BANK NA		07/17/2017	JP MORGAN SEC INC-FI	08/17/2017	CITIGROUP GBL MKT INC/SAL	320,000	320,000	320,742	320,000	0	0	0	0	0	0	742	742	966	0
46647P-AK-2	JP MORGAN CHASE BANK NA		07/17/2017	JP MORGAN SEC INC-FI	08/17/2017	RBC DAIN RAUSCHER	420,000	420,000	423,200	420,000	0	0	0	0	0	0	3,200	3,200	1,317	0
494550-BL-9	KINDER MORGAN ENERGY PARTNERS		07/12/2017	SG COWEN SECURITIES CORP	11/28/2017	SG COWEN SECURITIES CORP	1,610,000	1,667,831	1,672,790	1,663,893	0	(3,938)	0	(3,938)	0	0	8,897	8,897	47,520	24,025
49456B-AM-3	KINDER MORGAN INC DEL		08/03/2017	JP MORGAN SEC INC-FI	10/24/2017	PIERPOINT SECURITIES LLC	2,000,000	1,995,480	2,010,609	1,995,646	0	166	0	166	0	0	14,963	14,963	12,961	0
500605-AH-3	KOPPERS INC PA 144A		01/19/2017	WACHOVIA SECURITIES LLC	11/21/2017	VARIOUS	375,000	375,000	401,969	375,000	0	0	0	0	0	0	26,969	26,969	17,138	0
501066-AA-0	KRONOS ACQUISITION HLDGS 144A		01/05/2017	BARCLAYS CAP INC	09/25/2017	BARCLAYS CAP INC	75,000	76,125	73,313	75,976	0	(149)	0	(149)	0	0	(2,664)	(2,664)	7,538	2,719
LX1615-77-7	LIGHTSTONE HLDGCO LLC REF TERM B		03/22/2017	PER CLIENTS REQUEST	04/20/2017	PER CLIENTS REQUEST	1,205,797	1,205,797	1,210,300	1,205,797	0	0	0	0	0	0	4,503	4,503	6,847	0
LX1615-78-5	LIGHTSTONE HLDGCO LLC REF TERM C		03/22/2017	PER CLIENTS REQUEST	04/20/2017	PER CLIENTS REQUEST	74,203	74,203	74,667	74,203	0	0	0	0	0	0	464	464	422	0
539830-BL-2	LOCKHEED MARTIN CORP		06/26/2017	INTERCOMPANY TRANSFER	09/01/2017	RECEIVED IN EXCHANGE	65,000	75,113	73,413	75,077	0	(36)	0	(36)	0	0	(1,664)	(1,664)	950	348
50218P-AA-5	LSC COMMUNICATIONS INC 144A		07/11/2017	BARCLAYS CAP INC	09/25/2017	BARCLAYS CAP INC	60,000	62,775	61,650	62,685	0	(90)	0	(90)	0	0	(1,035)	(1,035)	2,363	1,298
57629W-CO-0	MASSMUTUAL GBLB FDG II MTN 144A		04/10/2017	MORGAN STANLEY & CO INC	09/15/2017	PERSHING LLC	1,140,000	1,134,904	1,145,084	1,135,316	0	412	0	412	0	0	9,768	9,768	12,350	0
589331-AN-7	MERCK & CO INC		06/26/2017	INTERCOMPANY TRANSFER	07/13/2017	CITIGROUP GBL MKT INC/SAL	300,000	319,517	319,185	319,067	0	(450)	0	(450)	0	0	118	118	8,208	7,333
59217G-CO-9	METROPOLITAN LIFE GLOBAL 144A		04/03/2017	CREDIT SUISSE FIRST BOS	06/09/2017	UBS WARBURG LLC	885,000	884,673	892,337	884,684	0	11	0	11	0	0	7,653	7,653	4,169	0
595112-BA-0	MICRON TECHNOLOGY INC		07/10/2017	BARCLAYS CAP INC	08/18/2017	CALLED @ 104.4060000	687,000	719,289	717,269	717,156	0	(2,133)	0	(2,133)	0	0	113	113	19,732	16,593
60855R-AG-5	MOLINA HEALTHCARE INC		01/18/2017	CANTOR FITZGERALD/MBS	05/23/2017	BANK OF NEW YORK	550,000	567,875	587,125	566,889	0	(986)	0	(986)	0	0	20,236	20,236	15,665	5,584
617446-60-7	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	BARCLAYS CAP INC	550,000	570,140	557,651	558,097	0	(12,043)	0	(12,043)	0	0	(447)	(447)	25,506	8,603
61746B-EH-5	MORGAN STANLEY		02/14/2017	MORGAN STANLEY & CO INC	04/28/2017	PERSHING LLC	625,000	625,000	626,703	625,000	0	0	0	0	0	0	1,703	1,703	2,398	0
61747W-AF-6	MORGAN STANLEY		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	MORGAN STANLEY & CO INC	1,000,000	1,093,631	1,093,340	1,096,148	0	(13,483)	0	(13,483)	0	0	(2,808)	(2,808)	50,792	24,118
61764J-AD-8	MORGAN STANLEY CAP I 2014 144A		01/17/2017	MORGAN STANLEY & CO INC	03/20/2017	WACHOVIA SECURITIES LLC	580,000	602,113	599,552	601,528	0	(584)	0	(584)	0	0	(1,976)	(1,976)	4,879	1,130
61765A-AA-2	MORGAN STANLEY CAP I 2015-XLF144A		06/26/2017	INTERCOMPANY TRANSFER	08/16/2017	PRINCIPAL RECEIPT	801,416	799,086	801,416	801,416	0	2,330	0	2,330	0	0	0	0	3,182	524
55336V-AL-4</																				

BANK STATEMENT FOR THE YEAR 2017 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
											Foreign	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)					
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	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	
707569-AS-8	PENN NATL GAMING INC 144A	01/12/2017	JP MORGAN SECS INC-FI	05/05/2017	BANK OF NEW YORK	300,000	300,000	303,750	300,000	0	0	0	0	0	0	3,750	3,750	5,203	0	
72348Y-AA-3	PINNACLE ENTMT INC NEW SR NT	02/15/2017	BANC OF AMERICA SEC LLC	12/19/2017	JP MORGAN SECS INC-FI	570,000	579,975	612,038	578,535	0	(1,440)	0	(1,440)	0	0	33,502	33,502	36,516	9,797	
724479-AL-4	PITNEY BOWES INC	05/03/2017	BANK OF NEW YORK	05/25/2017	BANK OF NEW YORK	455,000	452,921	455,778	452,943	0	23	0	23	0	0	2,835	2,835	1,273	0	
727660-AC-9	PLATFORM SPECIALTY PRODS 144A	05/25/2017	MERRILL LYNCH	11/24/2017	TENDERED BACK TO COMPANY	50,000	55,563	54,391	53,994	0	(1,568)	0	(1,568)	0	0	397	397	2,925	432	
737446-AM-6	POST HLDGS INC 144A	02/06/2017	BARCLAYS CAP INC	09/22/2017	VARIOUS	775,000	775,000	798,380	775,000	0	0	0	0	0	0	23,380	23,380	10,466	0	
737446-AM-6	POST HLDGS INC 144A	02/06/2017	BARCLAYS CAP INC	10/30/2017	VARIOUS	675,000	675,000	694,750	675,000	0	0	0	0	0	0	19,750	19,750	19,686	0	
741503-BC-9	PRICELINE GRP INC	08/10/2017	WACHOVIA SECURITIES LLC	10/26/2017	MORGAN STANLEY & CO INC	445,000	444,635	446,753	444,641	0	6	0	6	0	0	2,112	2,112	3,291	0	
744320-AH-8	PRUDENTIAL FINL INC MTNS BOOK	06/26/2017	INTERCOMPANY TRANSFER	12/07/2017	RECEIVED IN EXCHANGE	15,000	17,704	18,241	17,657	0	(47)	0	(47)	0	0	583	583	392	29	
747525-AK-9	QUALCOMM INC	06/26/2017	INTERCOMPANY TRANSFER	11/08/2017	GOLDMAN SACHS & CO	23,000	25,805	23,646	25,784	0	(21)	0	(21)	0	0	(2,138)	(2,138)	521	110	
747525-AT-0	QUALCOMM INC	06/26/2017	VARIOUS	09/25/2017	CITIGROUP GBL MKT INC/SAL	515,000	514,474	519,620	514,505	0	31	0	31	0	0	5,114	5,114	5,020	278	
747525-AV-5	QUALCOMM INC	06/26/2017	VARIOUS	11/08/2017	GOLDMAN SACHS & CO	405,000	407,739	385,414	407,721	0	(18)	0	(18)	0	0	(22,307)	(22,307)	7,934	269	
74759B-AB-9	QUALITYTECH LP / QTS FIN CORP	06/26/2017	INTERCOMPANY TRANSFER	11/08/2017	VARIOUS	500,000	522,030	522,030	519,621	0	(2,409)	0	(2,409)	0	0	2,409	2,409	23,908	11,832	
75026J-AA-8	RADIATE HOLDCO LLC 144A	01/20/2017	VARIOUS	10/11/2017	CREDIT SUISSE FIRST BOS	285,000	286,366	280,725	286,198	0	(169)	0	(169)	0	0	(5,473)	(5,473)	13,217	0	
75524D-AP-5	RBS GLOBAL INC 144A	11/30/2017	CREDIT SUISSE FIRST BOS	12/01/2017	PERSHING LLC	275,000	275,000	277,063	275,000	0	0	0	0	0	0	2,063	2,063	0	0	
756109-AS-3	REALTY INCOME CORP	06/26/2017	INTERCOMPANY TRANSFER	11/16/2017	JP MORGAN SECS INC-FI	60,000	57,426	57,163	57,514	0	89	0	89	0	0	(352)	(352)	1,525	805	
785592-AH-9	SABINE PASS LIQUEFACTION LLC	06/26/2017	VARIOUS	07/10/2017	GOLDMAN SACHS & CO	1,500,000	1,667,100	1,693,680	1,659,636	0	(7,464)	0	(7,464)	0	0	34,044	34,044	30,729	8,224	
785592-AM-8	SABINE PASS LIQUEFACTION LLC	06/26/2017	VARIOUS	12/21/2017	BARCLAYS CAP INC	345,000	376,473	378,779	373,729	0	(2,744)	0	(2,744)	0	0	5,050	5,050	23,496	7,634	
785592-AS-5	SABINE PASS LIQUEFACTION LLC	08/15/2017	CITIGROUP GBL MKT INC/SAL	12/21/2017	BARCLAYS CAP INC	835,000	884,365	888,089	882,792	0	(1,574)	0	(1,574)	0	0	5,298	5,298	32,588	17,744	
79970Y-AB-1	SANCHEZ ENERGY CORP	04/21/2017	BANC OF AMERICA SEC LLC	09/25/2017	VARIOUS	50,000	48,000	46,250	48,174	0	174	0	174	0	0	(1,924)	(1,924)	3,035	1,410	
78403D-AG-5	SBA TOWER TRUST 2014-1-2 144A	06/26/2017	INTERCOMPANY TRANSFER	12/19/2017	LLC	600,000	604,128	601,536	603,287	0	(841)	0	(841)	0	0	(1,751)	(1,751)	8,936	531	
811054-AG-0	SCRIPPS E W CO OHIO 144A	04/20/2017	WACHOVIA SECURITIES LLC	04/21/2017	VARIOUS	275,000	275,000	279,675	275,000	0	0	0	0	0	0	4,675	4,675	0	0	
78412F-AP-9	SESI LLC SR NT	01/25/2017	WACHOVIA SECURITIES LLC	03/23/2017	MORGAN STANLEY & CO INC	200,000	206,500	198,000	206,167	0	(333)	0	(333)	0	0	(8,167)	(8,167)	4,077	1,781	
82088K-AC-2	SHEA HOMES LP 144A	01/05/2017	BANC OF AMERICA SEC LLC	07/25/2017	BANC OF AMERICA SEC LLC	500,000	493,750	515,625	494,216	0	466	0	466	0	0	21,409	21,409	24,234	8,078	
82434B-AU-0	SHERWIN WILLIAMS CO	05/02/2017	BANK OF NEW YORK	05/16/2017	BANK OF NEW YORK	190,000	189,882	190,903	189,883	0	1	0	1	0	0	1,019	1,019	44	0	
82434B-AX-4	SHERWIN WILLIAMS CO	05/02/2017	CITIGROUP GLOBAL	06/06/2017	MORGAN STANLEY & CO INC	120,000	119,176	125,362	119,177	0	0	0	0	0	0	6,185	6,185	345	0	
82704B-AT-6	SILGAN HOLDINGS INC 144A	02/08/2017	BANC OF AMERICA SEC LLC	05/10/2017	VARIOUS	380,000	380,000	385,650	380,000	0	0	0	0	0	0	5,650	5,650	3,412	0	
83001A-AB-8	SIX FLAGS ENTMT CORP 144A	04/10/2017	WACHOVIA SECURITIES LLC	05/15/2017	BANK OF NEW YORK	115,000	113,706	115,575	113,721	0	14	0	14	0	0	1,854	1,854	1,682	1,137	
784424-AD-5	SLC STUDENT LN TR 2007-1	08/17/2017	JP MORGAN SECS INC-FI	12/13/2017	VARIOUS	1,151,069	1,134,972	1,140,001	1,136,790	0	1,819	0	1,819	0	0	3,210	3,210	5,406	308	
78442G-SC-1	SLM STUDENT LOAN TR 2006-3	06/26/2017	INTERCOMPANY TRANSFER	10/25/2017	PRINCIPAL RECEIPT	19,146	19,146	19,146	19,146	0	0	0	0	0	0	0	0	91	41	
845467-AM-1	SOUTHWESTERN ENERGY CO	09/11/2017	JP MORGAN SECS INC-FI	09/25/2017	BARCLAYS CAP INC	275,000	275,000	283,250	275,000	0	0	0	0	0	0	8,250	8,250	115	0	
845467-AN-9	SOUTHWESTERN ENERGY CO	09/11/2017	JP MORGAN SECS INC-FI	09/25/2017	BARCLAYS CAP INC	194,000	194,000	200,063	194,000	0	0	0	0	0	0	6,063	6,063	5,84	0	
852060-AG-7	SPRINT CAP CORP	04/28/2017	JP MORGAN SECS INC-FI	10/18/2017	BANC OF AMERICA SEC LLC	161,000	173,276	170,680	170,456	0	(2,820)	0	(2,820)	0	0	204	204	5,215	62	
853496-AA-5	STANDARD INDS INC 144A	07/12/2017	BANC OF AMERICA SEC LLC	12/13/2017	VARIOUS	155,000	161,394	159,867	159,980	0	(1,414)	0	(1,414)	0	0	(112)	(112)	6,102	3,354	
87612E-BE-5	TARGET CORP	06/26/2017	VARIOUS	06/28/2017	PERSHING LLC	880,000	829,288	842,138	830,154	0	0	0	0	0	0	11,984	11,984	13,003	9,286	
877249-AB-2	TAYLOR MORRISON COMMUNITIES 144A	01/24/2017	VARIOUS	07/20/2017	BARCLAYS CAP INC	696,000	706,955	734,280	706,271	0	(684)	0	(684)	0	0	28,009	28,009	35,235	15,134	
88023J-AB-2	TEMPO ACQUISITION LLC 144A	11/16/2017	BARCLAYS CAP INC	12/08/2017	RECEIVED IN EXCHANGE	530,000	520,778	520,835	520,835	0	57	0	57	0	0	0	0	20,869	20,471	
88033G-BW-1	TENET HEALTHCARE CORP	05/05/2017	MERRILL LYNCH	09/11/2017	VARIOUS	250,000	254,375	253,333	253,385	0	(790)	0	(790)	0	0	(252)	(252)	11,476	5,500	
881600-AA-1	TESORO LOGISTICS LP	07/05/2017	BARCLAYS CAP INC	12/16/2017	VARIOUS	180,000	184,050	182,660	182,283	0	(1,767)	0	(1,767)	0	0	377	377	6,846	2,908	
87248N-AA-6	THE ESCROW CORPORATION III 144A	06/05/2017	BARCLAYS CAP INC	07/17/2017	RECEIVED IN EXCHANGE	856,000	856,000	856,000	856,000	0	0	0	0	0	0	0	0	0	0	
887317-AL-9	TIME WARNER INC	06/26/2017	INTERCOMPANY TRANSFER	11/06/2017	GOLDMAN SACHS & CO	800,000	987,476	957,752	985,882	0	(1,594)	0	(1,594)	0	0	(28,130)	(28,130)	30,417	12,083	
897050-AB-6	TRONOX WORLDWIDE LLC	04/19/2017	BANC OF AMERICA SEC LLC	09/07/2017	GOLDMAN SACHS & CO	90,000	90,923	91,557	90,825	0	(98)	0	(98)	0	0	732	732	3,283	1,100	
87305R-AH-2	TTM TECHNOLOGIES INC 144A	09/15/2017	JP MORGAN SECS INC-FI	09/15/2017	VARIOUS	305,000	305,000	308,203	305,000	0	0	0	0	0	0	3,203	3,203	0	0	
90400G-AA-9	ULTRA RESOURCES INC 144A	04/07/2017	BARCLAYS CAP INC	06/07/2017	BARCLAYS CAP INC	175,000	175,000	174,562	175,000	0	0	0	0	0	0	(438)	(438)	2,005	0	
911365-BF-0	UNITED RENTALS NORTH AMER INC	02/22/2017	WACHOVIA SECURITIES LLC	03/13/2017	CREDIT SUISSE FIRST BOS	290,000	293,988	287,825	293,965	0	(22)	0	(22)	0	0	(6,140)	(6,140)	1,373	532	
911365-BJ-2	UNITED RENTALS NORTH AMER INC	09/08/2017	MORGAN STANLEY & CO INC	12/05/2017	VARIOUS	430,000	431,075	431,682	431,056	0	(19)	0	(19)	0	0	626	626	762	2,387	
912909-AM-0	UNITED STATES STL CORP NEW	08/01/2017	BANC OF AMERICA SEC LLC	08/03/2017	VARIOUS	465,000	467,878	465,000	465,000	0	0	0	0	0	0	2,878	2,878	312	0	
913017-BR-9	UNITED TECHNOLOGIES CORP	06/26/2017	INTERCOMPANY TRANSFER	07/13/2017	SOUTHWEST SECURITIES, INC	225,000	240,897	241,479	240,636	0	(261)	0	(261)	0	0	843	843	2,588	1,997	
91324P-DB-5	UNITEDHEALTH GROUP INC	10/18/2017	CITIGROUP GBL MKT INC/SAL	11/07/2017	WACHOVIA SECURITIES LLC	1,940,000	1,940,000	1,935,996	1,940,000	0	0	0	0	0	0	(4,004)	(4,004)	1,147	0	
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A	02/07/2017	BANC OF AMERICA SEC LLC	07/13/2017	JP MORGAN SECS INC-FI	42,000	41,790	42,473	41,802	0	12	0	12	0	0	670	670	1,453	508	
92047W-AA-9	VALVOLINE INC 144A	08/03/2017	CITIGROUP GBL MKT INC/SAL	08/04/2017	BAIRD (ROBERT W) & CO INC	200,000	200,000	202,429	200,000	0	0	0	0	0	0	2,429	2,429	24	0	
92343V-DU-5	VERIZON COMMUNICATIONS INC	05/18/2017																		

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
967586-AB-2	WIDEOPENWEST FIN LLC/WIDEOP		04/06/2017	VARIOUS	07/21/2017	CALLED @ 102.5630000	305,000	318,719	312,817	312,817	0	(5,902)	0	(5,902)	0	0	0	0	15,733	6,956
68245X-AA-7	1011778 B.C. UNLIMITED LIABIL		05/16/2017	VARIOUS	09/21/2017	VARIOUS	800,000	833,500	826,124	826,222	0	(7,278)	0	(7,278)	0	0	(98)	(98)	21,688	4,983
68245X-AC-3	1011778 B.C. UNLIMITED LIABIL		05/03/2017	JP MORGAN CHASE	08/07/2017	CITIGROUP GBL MKT INC/SAL	575,000	575,000	578,594	575,000	0	0	0	0	0	3,594	3,594	5,634	0	0
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL		08/08/2017	JP MORGAN SECS INC-FI	08/22/2017	VARIOUS	580,000	580,000	587,688	580,000	0	0	0	0	0	7,688	7,688	0	0	0
68245X-AG-4	144A		09/18/2017	JP MORGAN SECS INC-FI	11/14/2017	VARIOUS	1,170,000	1,175,850	1,181,971	1,175,755	0	(95)	0	(95)	0	6,216	6,216	6,936	5,850	0
15135U-AO-2	CENOVUS ENERGY INC 144A		06/26/2017	VARIOUS	12/06/2017	VARIOUS	580,000	567,038	567,114	567,114	0	76	0	76	0	2,851	2,851	11,460	2,262	0
29250N-AS-4	ENRIDGE INC.		07/10/2017	DEUTSCHE BANK SECS.	09/06/2017	PERSHING LLC.	650,000	650,000	653,575	650,000	0	0	0	0	0	3,575	3,575	5,660	0	0
896356-AE-2	TRINIDAD DRILLING LTD 144A		01/27/2017	RBC DAIN RAUSCHER	10/25/2017	VARIOUS	500,000	500,000	478,625	500,000	0	0	0	0	0	(21,375)	(21,375)	23,003	0	0
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A		03/09/2017	BARCLAYS CAP INC.	03/13/2017	GOLDMAN SACHS & CO.	600,000	600,000	610,094	600,000	0	0	0	0	0	10,094	10,094	0	0	0
91911K-AK-8	VALEANT PHARMACEUTICALS INTL 144A		03/09/2017	BARCLAYS CAP INC.	05/25/2017	BANK OF NEW YORK	1,125,000	1,125,000	1,184,531	1,125,000	0	0	0	0	0	59,531	59,531	14,049	0	0
91911X-AM-6	VALEANT PHARMACEUTICALS INTL 144A		06/08/2017	VARIOUS	10/11/2017	VARIOUS	1,925,000	1,823,735	1,922,816	1,833,516	0	9,781	0	9,781	0	89,300	89,300	76,091	25,555	0
91831A-AC-5	VRX ESCROW CORP 144A		02/28/2017	VARIOUS	03/13/2017	JP MORGAN SECS INC-FI	325,000	266,953	249,650	267,152	0	199	0	199	0	(17,502)	(17,502)	8,308	7,578	0
09628T-AA-7	BLUESCOPE STL FIN LTD 144A		05/25/2017	MERRILL LYNCH	09/25/2017	CREDIT SUISSE FIRST BOS.	28,000	29,715	29,260	29,443	0	(272)	0	(272)	0	0	(183)	(183)	667	81
302516-AS-6	144A		05/15/2017	JP MORGAN CHASE	09/25/2017	DEUTSCHE BANK SECS.	375,000	432,656	421,406	423,115	0	(9,541)	0	(9,541)	0	0	(1,709)	(1,709)	20,922	7,820
009280-AK-7	AIRCASLE LTD.		08/30/2017	VARIOUS	09/22/2017	CITIGROUP GBL MKT INC/SAL	115,000	124,200	124,200	123,884	0	(316)	0	(316)	0	316	316	2,296	1,703	0
74733L-AB-8	OTEL Intl Fin Ltd 144A		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	BOSTON LLC.	300,000	327,137	323,625	320,918	0	(6,219)	0	(6,219)	0	0	(2,707)	(2,707)	12,009	1,050
92676X-AA-5	VIKING CRUISES LTD 144A		02/17/2017	WACHOVIA SECURITIES LLC.	09/14/2017	WACHOVIA SECURITIES LLC.	500,000	521,250	524,238	519,478	0	(1,772)	0	(1,772)	0	4,760	4,760	38,854	15,111	0
947075-AK-3	WEATHERFORD INTL LTD.		02/02/2017	MORGAN STANLEY & CO INC.	11/14/2017	RBC DAIN RAUSCHER	225,000	237,938	226,688	236,572	0	(1,365)	0	(1,365)	0	(9,885)	(9,885)	17,067	2,681	0
01609W-AV-4	ALIBABA GROUP HDLG LTD.		11/29/2017	MORGAN STANLEY & CO INC.	12/04/2017	BNP PARIBAS SEC CORP	200,000	199,662	205,208	199,662	0	0	0	0	0	5,546	5,546	0	0	0
05617Y-AE-9	144A		01/06/2017	BARCLAYS CAP INC.	03/02/2017	CALLED	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	13,413	8,339
12627U-AA-9	COA SUMMIT CLO LTD 2014- 144A		06/26/2017	INTERCOMPANY TRANSFER	09/01/2017	VARIOUS	207,500	207,513	207,500	207,512	0	(1)	0	(1)	0	0	(12)	(12)	1,615	602
26251B-AB-2	DRYDEN XXVIII SR LN FD CLO 144A		06/26/2017	INTERCOMPANY TRANSFER	08/15/2017	PRINCIPAL RECEIPT	1,600,000	1,600,520	1,600,000	1,600,000	0	(520)	0	(520)	0	0	0	0	9,330	4,259
363637-AB-5	GALLATIN CLO LTD 2014-1A 144A		06/26/2017	INTERCOMPANY TRANSFER	10/15/2017	PRINCIPAL RECEIPT	242,850	242,862	242,850	242,850	0	(12)	0	(12)	0	0	0	0	1,892	1,394
449856-AB-7	IPIC GMTN LTD 144A		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	BOSTON LLC.	350,000	378,438	375,200	374,725	0	(3,712)	0	(3,712)	0	475	475	10,111	1,993	0
70014L-AA-8	PARK AEROSPACE HDLGS LTD 144A		01/20/2017	UBS WARBURG LLC.	03/06/2017	UBS WARBURG LLC.	575,000	575,000	600,156	575,000	0	0	0	0	0	25,156	25,156	3,019	0	0
05581K-AB-7	BNP PARIBAS 144A		01/03/2017	BNP PARIBAS SEC CORP	02/23/2017	BANC OF AMERICA SEC LLC.	1,270,000	1,266,139	1,256,030	1,266,205	0	66	0	66	0	(10,175)	(10,175)	6,435	0	0
09659W-2A-1	BNP PARIBAS 144A		06/26/2017	VARIOUS	07/24/2017	RBC DAIN RAUSCHER	930,000	931,628	931,628	931,622	0	(6)	0	(6)	0	9,435	9,435	4,877	554	0
055780-AB-9	EPCC GBL NT 144A		06/26/2017	VARIOUS	07/24/2017	JEFFERIES & COMPANY	1,030,000	1,098,198	1,108,692	1,097,245	0	(952)	0	(952)	0	11,447	11,447	27,407	21,440	0
225313-AC-9	CREDIT AGRICOLE S A 144A		06/26/2017	INTERCOMPANY TRANSFER	12/11/2017	JP MORGAN SECS INC-FI	400,000	424,000	417,600	415,175	0	(8,825)	0	(8,825)	0	2,425	2,425	23,833	8,757	0
225313-AF-2	CREDIT AGRICOLE S A 144A		06/26/2017	VARIOUS	07/24/2017	CITIGROUP GBL MKT INC/SAL	975,000	1,008,347	1,012,352	1,007,932	0	(415)	0	(415)	0	4,421	4,421	15,404	10,608	0
83368J-KF-6	SOCIETE GENERALE NY 144A		06/26/2017	VARIOUS	07/24/2017	CITIGROUP GBL MKT INC/SAL	880,000	892,213	900,469	892,094	0	(119)	0	(119)	0	8,375	8,375	16,414	12,231	0
03765F-AU-9	APIDOS CLO XIX 2014-19A FLT 144A		02/06/2017	BANC OF AMERICA SEC LLC.	11/10/2017	BOND CALLED	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	25,470	0
29273D-AA-8	ENDO DESIGNATED ACT 144A		04/12/2017	CITIGROUP GBL MKT INC/SAL	11/10/2017	VARIOUS	425,000	425,000	438,938	425,000	0	0	0	0	0	13,938	13,938	12,750	0	0
38137L-AU-3	GOLDENTREE LN OPPORTUNITIES 144A		02/01/2017	MORGAN STANLEY & CO INC.	12/04/2017	CALLED	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	27,663	0
38137L-AN-9	GOLDENTREE LN OPPORTUNITIES 144A		02/01/2017	MORGAN STANLEY & CO INC.	12/04/2017	CALLED	1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	0	0	0	48,088	0
38137L-AN-9	GOLDENTREE LOAN OPPOR CLO 144A		06/26/2017	INTERCOMPANY TRANSFER	12/01/2017	CALLED	1,400,000	1,399,990	1,400,000	1,399,785	0	(205)	0	(205)	0	215	215	21,976	7,147	0
82481L-AZ-1	SHIRE ACQUISITIONS INVT5 IRELA		09/15/2017	JP MORGAN SECS INC-FI	09/22/2017	BARCLAYS CAP INC.	1,370,000	1,343,436	1,349,971	1,343,485	0	49	0	49	0	6,486	6,486	22,285	21,433	0
46115H-AZ-0	INTESA SANPAOLO S P A 144A		07/10/2017	JP MORGAN SECS INC-FI	08/21/2017	MORGAN STANLEY & CO INC.	1,510,000	1,507,644	1,520,208	1,507,694	0	49	0	49	0	12,514	12,514	5,243	0	0
46115H-BB-2	INTESA SANPAOLO S P A 144A		07/10/2017	JP MORGAN SECS INC-FI	08/21/2017	BANC OF AMERICA SEC LLC.	1,200,000	1,197,432	1,204,176	1,197,456	0	24	0	24	0	6,720	6,720	5,167	0	0
973147-AD-3	WIND TRE SPA 144A		10/24/2017	BANC OF AMERICA SEC LLC.	10/25/2017	VARIOUS	525,000	525,000	529,188	525,000	0	0	0	0	0	4,188	4,188	0	0	0
606822-AG-9	144A		06/26/2017	INTERCOMPANY TRANSFER	12/13/2017	MITSUBISHI UFJ SECURITIES (USA)	1,500,000	1,487,709	1,474,455	1,489,002	0	1,293	0	1,293	0	(14,547)	(14,547)	24,729	9,399	0
606822-AL-8	MITSUBISHI UFJ FINL GROUP INC.		02/15/2017	MORGAN STANLEY & CO INC.	06/08/2017	PLC R.	385,000	385,000	392,065	385,000	0	0	0	0	0	7,065	7,065	3,527	0	0
03835V-AF-3	APTIV PLC SR NT 46		05/03/2017	BANK OF NEW YORK	07/05/2017	BARCLAYS CAP INC.	825,000	792,734	826,691	792,824	0	89	0	89	0	33,868	33,868	9,983	3,731	0
00507U-AS-0	ACTAVIS FUNDING SCSS.		06/26/2017	INTERCOMPANY TRANSFER	07/24/2017	CITIGROUP GBL MKT INC/SAL	500,000	521,941	521,730	521,737	0	(204)	0	(204)	0	(7)	(7)	6,967	5,331	0
00507U-AU-5	ACTAVIS FUNDING SCSS.		03/03/2017	BANC OF AMERICA SEC LLC.	05/10/2017	BANK OF NEW YORK	435,000	438,202	453,731	438,191	0	(10)	0	(10)	0	15,540	15,540	13,775	9,929	0
20914U-AB-2	CONSOLIDATED ENERGY FIN 144A		04/19/2017	STIFEL NICOLAUS & CO INC.	06/12/2017	TENDERED BACK TO COMPANY.	450,000	455,500	465,525	454,906	0	(594)	0	(594)	0	10,619	10,619	11,559	6,384	0
45824T-AP-0	INTELSAT JACKSON HDLGS LTD.		04/05/2017	BARCLAYS CAP INC.	10/03/2017	DEUTSCHE BANK SECS.	1,475,000	1,264,875	1,264,813	1,278,962	0	14,087	0	14,087	0	(14,149)	(14,149)	54,985	10,775	0
902133-AN-7	TYCO ELECTRONICS GROUP S A		06/26/2017	INTERCOMPANY TRANSFER	06/28/2017	JP MORGAN SECS INC-FI	150,000	151,315	151,086	151,310	0	(5)	0	(5)	0	(224)	(224)	129	89	0
97314X-AK-0	WIND ACQUISITION FIN SA 144A		05/11/2017	INCORPORATED	11/17/2017</															

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
88167A-AF-8	TEVA PHARMACEUTICAL FIN NETH	C	.06/26/2017	INTERCOMPANY TRANSFER	.11/16/2017	JP MORGAN SECS INC-FI	15,000	13,913	11,552	13,920	0	7	7	0	0	(2,368)	(2,368)	391	145	
034863-AR-1	ANGLO AMERICAN CAPITAL 144A	C	.04/03/2017	CITIGROUP GBL MKT INC/SAL	.11/21/2017	MORGAN STANLEY & CO INC	850,000	850,000	887,675	850,000	0	0	0	0	0	37,675	37,675	23,506	0	
034863-AD-2	ANGLO AMERICAN CAPITAL PLC 144A	C	.07/12/2017	CITIGROUP GBL MKT INC/SAL	.09/08/2017	TENDERED BACK TO COMPANY	435,000	452,400	462,105	451,593	0	(807)	0	0	0	10,512	10,512	9,034	5,915	
00185A-AH-7	AON PLC	C	.06/26/2017	INTERCOMPANY TRANSFER	.11/03/2017	JEFFERIES & COMPANY	85,000	93,031	94,227	92,975	0	(56)	0	(56)	0	1,252	1,252	2,230	460	
00185A-AK-0	AON PLC	C	.06/26/2017	INTERCOMPANY TRANSFER	.11/01/2017	FTN FINANCIAL SECURITIES CORP	150,000	157,522	157,622	157,243	0	(279)	0	(279)	0	379	379	2,228	178	
06742T-BC-9	BARCLAYS BANK PLC CD	C	.08/23/2017	BARCLAYS BANK PLC	.12/11/2017	YORK IPA	1,500,000	1,500,000	1,499,775	1,500,000	0	0	0	0	0	(225)	(225)	8,568	0	
06738E-AW-7	BARCLAYS PLC	C	.01/03/2017	BARCLAYS CAP INC	.04/05/2017	BARCLAYS CAP INC	575,000	574,465	574,690	574,467	0	2	0	0	0	222	222	7,116	0	
06738E-AW-5	BARCLAYS PLC	C	.05/03/2017	BARCLAYS CAP INC	.06/06/2017	VARIOUS	742,000	745,917	745,893	745,893	0	(24)	0	(24)	0	17,843	17,843	2,327	0	
055650-DB-1	BP CAP MKTS P L C	C	.06/26/2017	INTERCOMPANY TRANSFER	.07/24/2017	PERSHING LLC	80,000	79,431	80,364	79,436	0	4	0	4	0	928	928	561	360	
44962L-AB-3	IHS MARKIT LTD 144A	C	.02/06/2017	BANC OF AMERICA SEC LLC	.02/13/2017	PERSHING LLC	575,000	575,000	585,063	575,000	0	0	0	0	0	10,063	10,063	531	0	
53944Y-AD-5	LLOYDS BKG GROUP PLC	C	.06/26/2017	VARIOUS	.08/21/2017	BANC OF AMERICA SEC LLC	1,250,000	1,252,948	1,270,363	1,252,929	0	(19)	0	(19)	0	17,433	17,433	29,036	16,102	
80283L-AA-1	SANTANDER UK PLC 144A	C	.06/26/2017	INTERCOMPANY TRANSFER	.09/19/2017	STATE STREET BK & TR CO	400,000	429,484	433,988	428,531	0	(953)	0	(953)	0	5,457	5,457	7,444	2,722	
89705P-AA-3	TRONOX FINANCE LLC 144A	C	.09/14/2017	CITIGROUP GBL MKT INC/SAL	.10/11/2017	VARIOUS	500,000	500,000	519,556	500,000	0	0	0	0	0	19,556	19,556	1,576	0	
9099999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							161,071,731	163,636,270	164,932,939	163,460,443	0	(175,834)	0	(175,834)	0	1,492,496	1,492,496	3,030,261	1,020,409	
8399998 - Bonds - Subtotals - Bonds							922,188,361	944,871,553	946,625,796	944,645,389	0	(226,164)	0	(226,164)	0	0	1,980,407	1,980,407	4,198,951	1,778,697
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
05614L-10-0	BABCOCK & WILCOX ENTERPRIS INC	C	.07/21/2017	VARIOUS	.08/14/2017	CREDIT SUISSE FIRST BOS	1,630,000	1,712,120	1,877,477	1,877,275	0	0	(1,155)	1,155	0	(13,398)	(13,398)	0	0	
23334L-10-2	DSW INC	C	.04/10/2017	INSTINET	.05/16/2017	BANK OF NEW YORK	100,000	1,987	1,853	1,987	0	0	0	0	0	(134)	(134)	0	0	
339750-10-1	FLOOR & DECOR HLDGS INC	C	.04/27/2017	NATIONAL FINL SVCS CORP	.04/27/2017	SANFORD C BERNSTEIN & CO	300,000	6,300	9,184	6,300	0	0	0	0	2,884	2,884	0	0		
66359F-10-3	NABORS INDS INC COM	C	.12/15/2017	VARIOUS	.12/15/2017	VARIOUS	11,009,200	59,903	60,143	59,903	0	0	0	0	0	240	240	0	0	
717420-10-6	PHIBRO ANIMAL HEALTH CORP	C	.05/11/2017	VARIOUS	.11/27/2017	LIQUIDNET INC	300,000	9,148	10,467	9,148	0	0	0	0	0	1,319	1,319	54	0	
744320-10-2	PRUDENTIAL FINAN COM USDO 01	C	.02/24/2017	TRANSFERRED	.03/10/2017	HORIZON HEALTHCARE NJ	4,329,000	0	482,615	0	0	0	0	0	0	482,615	482,615	0	0	
76116A-30-6	RESOLUTE ENERGY CORP	C	.01/24/2017	ISI GROUP INC	.03/23/2017	MLPFS	1,000,000	45,021	38,311	45,021	0	0	0	0	0	(6,710)	(6,710)	0	0	
85254C-30-5	STAGE STORES INC	C	.04/13/2017	VARIOUS	.09/08/2017	NATIONAL FINL SVCS CORP	430,000	1,103	744	894	0	208	0	(208)	0	(150)	(150)	41	0	
85711T-30-5	STATE NATL COS INC	C	.04/13/2017	VARIOUS	.11/20/2017	CASH MERGER	80,000	1,156	1,680	1,156	0	0	0	0	0	524	524	10	0	
88157K-10-1	TESCO CORP	C	.07/21/2017	VARIOUS	.12/15/2017	MORGAN STANLEY & CO INC	1,050,000	5,940	3,885	4,683	0	0	1,257	(1,257)	0	(798)	(798)	0	0	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							147,678	613,760	147,368	0	0	310	(310)	0	466,391	466,391	105	0		
Common Stocks - Mutual Funds																				
315794-79-2	FIDELITY ABERDEEN FREEDOM 2015 K	C	.09/08/2017	FIDELITY INVESTMENTS	.10/12/2017	FIDELITY INVESTMENTS	13,890,700	184,607	187,663	184,607	0	0	0	0	0	3,056	3,056	0	0	
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K	C	.09/08/2017	FIDELITY INVESTMENTS	.10/06/2017	FIDELITY INVESTMENTS	22,070	323	332	323	0	0	0	0	0	9	9	0	0	
315794-73-5	FIDELITY ABERDEEN FREEDOM 2045 K	C	.09/08/2017	FIDELITY INVESTMENTS	.12/01/2017	FIDELITY INVESTMENTS	1,920,950	22,321	23,532	22,321	0	0	0	0	0	1,210	1,210	365	0	
315794-72-7	FIDELITY ABERDEEN FREEDOM 2050 K	C	.09/28/2017	FIDELITY INVESTMENTS	.12/21/2017	FIDELITY INVESTMENTS	2,480	29	31	29	0	0	0	0	0	2	2	0	0	
316128-65-1	FIDELITY EQUITY INCOME K	C	.02/16/2017	FIDELITY INVESTMENTS	.07/18/2017	FIDELITY INVESTMENTS	107,030	6,225	6,353	6,225	0	0	0	0	0	128	128	56	0	
315792-26-7	FIDELITY FREEDOM K 2005	C	.08/30/2017	FIDELITY INVESTMENTS	.09/08/2017	FIDELITY INVESTMENTS	26,100	343	343	343	0	0	0	0	0	3	3	0	0	
315792-25-9	FIDELITY FREEDOM K 2010 FUND	C	.08/30/2017	FIDELITY INVESTMENTS	.09/08/2017	FIDELITY INVESTMENTS	88,350	1,155	1,162	1,155	0	0	0	0	0	7	7	14	0	
315792-24-2	FIDELITY FREEDOM K 2015 FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/29/2017	VARIOUS	19,822,190	272,974	274,623	272,974	0	0	0	0	0	1,650	1,650	3,978	0	
315792-23-4	FIDELITY FREEDOM K 2020 FUND	C	.09/07/2017	FIDELITY INVESTMENTS	.09/29/2017	VARIOUS	36,604,190	538,018	546,967	538,018	0	0	0	0	0	8,948	8,948	12,641	0	
315792-22-6	FIDELITY FREEDOM K 2025 FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/08/2017	VARIOUS	24,069,670	371,721	380,656	371,721	0	0	0	0	0	8,936	8,936	6,667	0	
315792-21-8	FIDELITY FREEDOM K 2030 FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/29/2017	VARIOUS	6,935,890	110,550	113,099	110,550	0	0	0	0	0	2,550	2,550	1,758	0	
315792-19-2	FIDELITY FREEDOM K 2035 FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/08/2017	VARIOUS	10,522,620	174,514	180,447	174,514	0	0	0	0	0	5,934	5,934	3,113	0	
315792-18-4	FIDELITY FREEDOM K 2040 FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/29/2017	VARIOUS	2,079,810	34,618	35,703	34,618	0	0	0	0	0	1,085	1,085	519	0	
315792-17-6	FIDELITY FREEDOM K 2045	C	.09/01/2017	FIDELITY INVESTMENTS	.09/08/2017	VARIOUS	576,950	9,865	10,260	9,865	0	0	0	0	0	395	395	158	0	
315792-16-8	FIDELITY FREEDOM K 2050	C	.09/01/2017	FIDELITY INVESTMENTS	.09/29/2017	VARIOUS	30,970	535	557	535	0	0	0	0	0	23	23	8	0	
315792-28-3	FIDELITY FREEDOM K INCOME FUND	C	.09/01/2017	FIDELITY INVESTMENTS	.09/08/2017	VARIOUS	2,930,710	34,869	35,281	34,869	0	0	0	0	0	412	412	571	0	
38141W-39-8	GS MIDCAP VALUE INST	C	.08/17/2017	FIDELITY INVESTMENTS	.09/29/2017	FIDELITY INVESTMENTS	2,133,550	81,877	82,526	81,877	0	0	0	0	0	649	649	0	0	
55273W-47-5	MFS SER TR XI MD CP VALUE R5	C	.09/28/2017	FIDELITY INVESTMENTS	.11/22/2017	FIDELITY INVESTMENTS	249,910	5,786	5,945	5,786	0	0	0	0	0	159	159	0	0	
9299999 - Common Stocks - Mutual Funds							1,850,331	1,865,485	1,850,331	0	0	0	0	0	35,154	35,154	29,852	0		
9799998 - Common Stocks - Subtotals - Common Stocks							1,998,009	2,499,245	1,997,699	0	0	310	(310)	0	0	501,546	501,546	29,958	0	
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks							1,998,009	2,499,245	1,997,699	0	0	310	(310)	0	0	501,546	501,546	29,958	0	
9999999 Totals							946,869,562	949,125,041	946,643,088	0	(226,164)	310	(226,474)	0	0	2,481,953	2,481,953	4,228,909	1,778,697	



ANNUAL STATEMENT FOR THE YEAR 2017 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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
CSC HLDGS INC			06/19/2017	CREDIT SUISSE FIRST BOS	02/15/2018	688,425	(1,406)	(20,857)	0	0	685,000	710,688	20,379	0	7.875	2.101	FA	26,972	19,030
WELLS FARGO STAGECOACH SWEEP REPO	RA		12/29/2017	WELLS FARGO	12/31/2018	10,449,247	0	0	0	0	10,449,247	10,449,247	0	0	0.000	0.000	MON	2,006	0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,137,672	(1,406)	(20,857)	0	0	11,134,247	11,159,934	20,379	0	XXX	XXX	XXX	26,978	19,030
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						11,137,672	(1,406)	(20,857)	0	0	11,134,247	11,159,934	20,379	0	XXX	XXX	XXX	26,978	19,030
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						11,137,672	(1,406)	(20,857)	0	0	11,134,247	11,159,934	20,379	0	XXX	XXX	XXX	26,978	19,030
8399999 - Bonds - Total Bonds - Subtotals - Bonds						11,137,672	(1,406)	(20,857)	0	0	11,134,247	11,159,934	20,379	0	XXX	XXX	XXX	26,978	19,030
9199999 Totals						11,137,672	(1,406)	(20,857)	0	0	XXX	11,159,934	20,379	0	XXX	XXX	XXX	26,978	19,030

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**





**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

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

**NONE**

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**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2017**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

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

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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

**OFFICERS**

Name	Title	Name	Title
<u>Robert Anthony Marino</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>David Robert Huber</u>	<u>Senior Vice President/CFO/Treasurer</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Senior Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>William James Castner</u>	<u>Senior Vice President</u>	<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>
<u>Kevin Patrick Conlin</u>	<u>Executive Vice President/COO</u>	<u>Allen James Karp</u>	<u>Senior Vice President</u>
<u>Christopher Michael Lepre</u>	<u>Senior Vice President</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Senior Vice President</u>

**DIRECTORS OR TRUSTEES**

<u>Robert Anthony Marino</u>	<u>John Joyce Ballantyne #</u>	<u>Michele Ann Brown #</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Vincent James Giblin</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr. #</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz #</u>	<u>Leonard Smith Coleman #</u>		

State of New Jersey  
 County of Essex

ss

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.

Kevin Patrick Conlin  
 Chairman/CEO/President

Linda Anne Willett  
 Senior Vice President/Secretary

David Robert Huber  
 Senior Vice President/CFO/Treasurer

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_,

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





**EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

Type of Health Care Receivables	Health Care Receivables Collected During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5 Health Care Receivables in Prior Years (Columns 1 + 3)	6 Estimated Health Care Receivables Accrued as of December 31 of Prior Year
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Claims Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year		
1. Pharmaceutical rebate receivables .....	82,189,417	0	0	76,601,000	82,189,417	82,189,417
2. Claim overpayment receivables .....	49,144,623	0	364,587	36,094,103	49,509,210	49,283,870
3. Loans and advances to providers .....	0	0	906,867	0	906,867	906,867
4. Capitation arrangement receivables .....	0	0	0	0	0	0
5. Risk sharing receivables .....	9,105,913	0	0	10,489,332	9,105,913	9,105,913
6. Other health care receivables .....	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	140,439,953	0	1,271,454	123,184,435	141,711,407	141,486,067

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.









**EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment .....	74,115,730	0	62,285,909	11,829,821	11,829,821	0
2. Medical furniture, equipment and fixtures .....	0	0	0	0	0	0
3. Pharmaceuticals and surgical supplies .....	0	0	0	0	0	0
4. Durable medical equipment .....	0	0	0	0	0	0
5. Other property and equipment	2,167,225	160,354,915	41,714,417	120,807,723	120,807,723	0
6. Total	76,282,955	160,354,915	104,000,326	132,637,544	132,637,544	0



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare Services, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF New Jersey		DURING THE YEAR 2017							NAIC Company Code	55069
	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10		
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other		
Total Members at end of:												
1. Prior Year	1,283,634	196,161	599,145	0	0	361,212	127,116	0	0	0		
2. First Quarter	1,401,630	262,273	589,500	0	0	422,517	127,340	0	0	0		
3. Second Quarter	1,390,808	253,119	590,737	0	0	420,329	126,623	0	0	0		
4. Third Quarter	1,383,809	244,681	594,306	0	0	418,724	126,098	0	0	0		
5. Current Year	1,371,189	229,494	596,486	0	0	418,587	126,622	0	0	0		
6. Current Year Member Months	16,547,934	2,920,772	7,089,243	0	0	5,014,300	1,523,619	0	0	0		
Total Member Ambulatory Encounters for Year:												
7. Physician	11,768,781	2,252,675	7,534,238	0	0	0	1,981,868	0	0	0		
8. Non-Physician	10,511,769	1,298,233	5,715,009	0	0	508,694	2,989,833	0	0	0		
9. Total	22,280,550	3,550,908	13,249,247	0	0	508,694	4,971,701	0	0	0		
10. Hospital Patient Days Incurred	325,805	101,231	174,992	0	0	0	49,582	0	0	0		
11. Number of Inpatient Admissions	65,935	19,382	39,932	0	0	0	6,621	0	0	0		
12. Health Premiums Written (b)	6,484,751,667	1,411,358,048	4,109,184,534	0	0	138,250,725	809,160,830	0	0	16,797,530		
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0		
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0		
15. Health Premiums Earned	6,471,035,044	1,410,883,854	4,095,771,438	0	0	138,140,974	809,441,248	0	0	16,797,530		
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0		
17. Amount Paid for Provision of Health Care Services	5,601,344,726	1,225,092,368	3,497,740,410	53,190	640,108	100,431,928	756,614,115	0	0	20,772,607		
18. Amount Incurred for Provision of Health Care Services	5,571,094,891	1,223,059,083	3,467,338,253	53,189	0	100,132,928	759,381,831	0	0	21,129,607		

(a) For health business: number of persons insured under PPO managed care products 705,046 and number of persons insured under indemnity only products 4,643

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0

30.NJ



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare Services, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF Consolidated		DURING THE YEAR 2017							NAIC Company Code	55069
	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10		
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other		
Total Members at end of:												
1. Prior Year	1,283,634	196,161	599,145	0	0	361,212	127,116	0	0	0		
2. First Quarter	1,401,630	262,273	589,500	0	0	422,517	127,340	0	0	0		
3. Second Quarter	1,390,808	253,119	590,737	0	0	420,329	126,623	0	0	0		
4. Third Quarter	1,383,809	244,681	594,306	0	0	418,724	126,098	0	0	0		
5. Current Year	1,371,189	229,494	596,486	0	0	418,587	126,622	0	0	0		
6. Current Year Member Months	16,547,934	2,920,772	7,089,243	0	0	5,014,300	1,523,619	0	0	0		
Total Member Ambulatory Encounters for Year:												
7. Physician	11,768,781	2,252,675	7,534,238	0	0	0	1,981,868	0	0	0		
8. Non-Physician	10,511,769	1,298,233	5,715,009	0	0	508,694	2,989,833	0	0	0		
9. Total	22,280,550	3,550,908	13,249,247	0	0	508,694	4,971,701	0	0	0		
10. Hospital Patient Days Incurred	325,805	101,231	174,992	0	0	0	49,582	0	0	0		
11. Number of Inpatient Admissions	65,935	19,382	39,932	0	0	0	6,621	0	0	0		
12. Health Premiums Written (b)	6,484,751,667	1,411,358,048	4,109,184,534	0	0	138,250,725	809,160,830	0	0	16,797,530		
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0		
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0		
15. Health Premiums Earned	6,471,035,044	1,410,883,854	4,095,771,438	0	0	138,140,974	809,441,248	0	0	16,797,530		
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0		
17. Amount Paid for Provision of Health Care Services	5,601,344,726	1,225,092,368	3,497,740,410	53,190	640,108	100,431,928	756,614,115	0	0	20,772,607		
18. Amount Incurred for Provision of Health Care Services	5,571,094,891	1,223,059,083	3,467,338,253	53,189	0	100,132,928	759,381,831	0	0	21,129,607		

(a) For health business: number of persons insured under PPO managed care products 705,046 and number of persons insured under indemnity only products 4,643

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0

30.GT





Schedule S - Part 3 - Section 2

**NONE**

Schedule S - Part 4

**NONE**

Schedule S - Part 5

**NONE**

**SCHEDULE S – PART 6**

Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2017	2 2016	3 2015	4 2014	5 2013
<b>A. OPERATIONS ITEMS</b>					
1. Premiums.....	0	5,736	7,777	6,826	0
2. Title XVIII-Medicare.....	0	0	0	0	0
3. Title XIX-Medicaid.....	0	0	0	0	0
4. Commissions and reinsurance expense allowance.....	0	0	0	0	0
5. Total hospital and medical expenses.....	0	0	0	0	0
<b>B. BALANCE SHEET ITEMS</b>					
6. Premiums receivable.....	0	0	0	0	0
7. Claims payable.....	0	0	0	0	0
8. Reinsurance recoverable on paid losses.....	8,464	59,990	66,470	56,700	0
9. Experience rating refunds due or unpaid.....	0	0	0	0	0
10. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
11. Unauthorized reinsurance offset.....	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers.....	0	0	0	0	0
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
13. Funds deposited by and withheld from (F).....	0	0	0	0	0
14. Letters of credit (L).....	0	0	0	0	0
15. Trust agreements (T).....	0	0	0	0	0
16. Other (O).....	0	0	0	0	0
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
17. Multiple Beneficiary Trust.....	0	0	0	0	0
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	0	0	0	0
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0

**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1	2	3
	As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12) .....	3,513,887,745		3,513,887,745
2. Accident and health premiums due and unpaid (Line 15).....	258,906,368		258,906,368
3. Amounts recoverable from reinsurers (Line 16.1).....	8,464,446		8,464,446
4. Net credit for ceded reinsurance.....	xxx	8,464,446	8,464,446
5. All other admitted assets (Balance).....	1,656,676,302		1,656,676,302
6. Total assets (Line 28)	5,437,934,860	8,464,446	5,446,399,306
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
7. Claims unpaid (Line 1).....	1,011,719,596	0	1,011,719,596
8. Accrued medical incentive pool and bonus payments (Line 2).....	0		0
9. Premiums received in advance (Line 8).....	95,740,685		95,740,685
10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount).....	0		0
11. Reinsurance in unauthorized companies (Line 20 minus inset amount).....	0		0
12. Reinsurance with Certified Reinsurers (Line 20 inset amount).....	0		0
13. Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount).....	0		0
14. All other liabilities (Balance).....	1,558,265,147		1,558,265,147
15. Total liabilities (Line 24).....	2,665,725,428	0	2,665,725,428
16. Total capital and surplus (Line 33).....	2,772,209,433	xxx	2,772,209,433
17. Total liabilities, capital and surplus (Line 34)	5,437,934,861	0	5,437,934,861
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
18. Claims unpaid.....	0		
19. Accrued medical incentive pool.....	0		
20. Premiums received in advance .....	0		
21. Reinsurance recoverable on paid losses .....	8,464,446		
22. Other ceded reinsurance recoverables .....	0		
23. Total ceded reinsurance recoverables .....	8,464,446		
24. Premiums receivable .....	0		
25. Funds held under reinsurance treaties with authorized and unauthorized reinsurers .....	0		
26. Unauthorized reinsurance .....	0		
27. Reinsurance with Certified Reinsurers.....	0		
28. Funds held under reinsurance treaties with Certified Reinsurers.....	0		
29. Other ceded reinsurance payables/offsets .....	0		
30. Total ceded reinsurance payables/offsets .....	0		
31. Total net credit for ceded reinsurance	8,464,446		

**SCHEDULE T – PART 2  
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN**

Allocated By States and Territories

States, Etc.	Direct Business Only					Totals
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL					0
2. Alaska	AK					0
3. Arizona	AZ					0
4. Arkansas	AR					0
5. California	CA					0
6. Colorado	CO					0
7. Connecticut	CT					0
8. Delaware	DE					0
9. District of Columbia	DC					0
10. Florida	FL					0
11. Georgia	GA					0
12. Hawaii	HI					0
13. Idaho	ID					0
14. Illinois	IL					0
15. Indiana	IN					0
16. Iowa	IA					0
17. Kansas	KS					0
18. Kentucky	KY					0
19. Louisiana	LA					0
20. Maine	ME					0
21. Maryland	MD					0
22. Massachusetts	MA					0
23. Michigan	MI					0
24. Minnesota	MN					0
25. Mississippi	MS					0
26. Missouri	MO					0
27. Montana	MT					0
28. Nebraska	NE					0
29. Nevada	NV					0
30. New Hampshire	NH					0
31. New Jersey	NJ					0
32. New Mexico	NM					0
33. New York	NY					0
34. North Carolina	NC					0
35. North Dakota	ND					0
36. Ohio	OH					0
37. Oklahoma	OK					0
38. Oregon	OR					0
39. Pennsylvania	PA					0
40. Rhode Island	RI					0
41. South Carolina	SC					0
42. South Dakota	SD					0
43. Tennessee	TN					0
44. Texas	TX					0
45. Utah	UT					0
46. Vermont	VT					0
47. Virginia	VA					0
48. Washington	WA					0
49. West Virginia	WV					0
50. Wisconsin	WI					0
51. Wyoming	WY					0
52. American Samoa	AS					0
53. Guam	GU					0
54. Puerto Rico	PR					0
55. US Virgin Islands	VI					0
56. Northern Mariana Islands	MP					0
57. Canada	CAN					0
58. Aggregate Other Alien	OT					0
59. Totals		0	0	0	0	0

NONE

**SCHEDULE Y**  
**PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthacre Services, Inc	NJ				0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	22-3346524				Horizon Casualty Services, Inc	NJ	NIA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc	NJ	JA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc	NJ	JA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, LLC	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	JA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
												0.0			0
												0.0			0

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11146	22-3331515	Horizon Healthcare Dental, Inc	0	0	0	0	4,031,819	0		0	4,031,819	0
	22-2561496	Horizon Healthcare Plan Holding Co., Inc	0	0	0	0	(16,021)	0		0	(16,021)	0
95529	22-2651245	Horizon Healthcare of New Jersey, Inc	0	0	0	0	220,158,522	0		0	220,158,522	0
	22-3346524	Horizon Casualty Services, Inc	0	0	0	0	11,406,247	0		0	11,406,247	0
55069	22-0999690	Horizon Healthcare Services, Inc	0	(8,731,853)	0	0	(284,770,129)	0		0	(293,501,982)	0
	13-4290405	Enterprise Property Holdings, LLC	0	0	0	0	(2,934,996)	0		0	(2,934,996)	0
	27-1179993	Three Penn Plaza Property Holding, LLC	0	0	0	0	(9,479,662)	0		0	(9,479,662)	0
14690	46-1362174	Horizon Insurance Company	0	0	0	0	0	0		0	0	0
	46-2605607	Multistate Professional Services, Inc	0	0	0	0	61,101,455	0		0	61,101,455	0
	47-4428396	Multistate Investment Services, Inc	0	8,731,853	0	0	502,764	0		0	9,234,617	0
			0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

<b>MARCH FILING</b>	<b>Responses</b>
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	.....YES.....
2. Will an actuarial opinion be filed by March 1?	.....YES.....
3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	.....YES.....
4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	.....YES.....
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1?	.....YES.....
6. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	.....YES.....
7. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	.....YES.....
<b>JUNE FILING</b>	
8. Will an audited financial report be filed by June 1?	.....YES.....
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	.....YES.....
<b>AUGUST FILING</b>	
10. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	.....YES.....

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

<b>MARCH FILING</b>	
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	.....NO.....
12. Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	.....NO.....
13. Will the Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	.....NO.....
14. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	.....NO.....
15. Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	.....NO.....
16. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	.....NO.....
17. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	.....SEE EXPLANATION.....
18. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	.....SEE EXPLANATION.....
19. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	.....SEE EXPLANATION.....
<b>APRIL FILING</b>	
20. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	.....NO.....
21. Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	.....NO.....
22. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	.....YES.....
23. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	.....YES.....
<b>AUGUST FILING</b>	
24. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	.....YES.....

**Explanation:**

- 11.
- 12.
- 13.
- 14.
- 15.
- 16.
- 17.
- 18.
- 19.
- 20.
- 21.

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Bar code:

11.   
5 5 0 6 9 2 0 1 7 3 6 0 5 9 0 0 0

12.   
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13.   
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15.   
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20.   
5 5 0 6 9 2 0 1 7 3 0 6 0 0 0 0 0

21.   
5 5 0 6 9 2 0 1 7 2 1 1 5 9 0 0 0

**OVERFLOW PAGE FOR WRITE-INS**

M002 Additional Aggregate Lines for Page 02 Line 25.

\*ASSETS - Assets

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 – 2)	Net Admitted Assets
2504. ACA Risk Adjustment Receivable.....	41,118,405	0	41,118,405	27,947,707
2505. ....			0	0
2506. ....			0	0
2597. Summary of remaining write-ins for Line 25 from Page 2	41,118,405	0	41,118,405	27,947,707

M015 Additional Aggregate Lines for Page 15 Line 9.

\*EXNETINVT - Exhibit of Net Investment Income

	1	2
	Collected During Year	Earned During Year
0904. Miscellaneous adjustment.....		554,572
0905. ....		
0906. ....		
0907. ....		
0997. Summary of remaining write-ins for Line 9 from page 15	0	554,572

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# LIFE SUPPLEMENTS

For The Year Ended December 31, 2017

(To Be Filed By March 1)

Of The Horizon Healthcare Services, Inc. Insurance Company  
 Address (City, State and Zip Code) Newark, NJ 07105-2248  
 NAIC Group Code 1202 NAIC Company Code 55069 Employer's ID Number 22-0999690

**Horizon Healthcare Services, Inc.**

**Statement of Actuarial Opinion**

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified	Qualified	Adverse	Inconclusive
Identification Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Scope Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Reliance Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Opinion Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.			

I, Gary H. Lin, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), and a member of the American Academy of Actuaries. I was appointed on August 09, 2011 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2017:

A. Claims unpaid (page 3, line 1);	\$ 1,011,719,596
B. Accrued medical incentive pool and bonus payments (page 3, line 2);	\$ 0
C. Unpaid claims adjustment expenses (page 3, line 3);	\$ 11,074,715
D. Aggregate health policy reserves (page 3, line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	\$ 180,372,687
E. Aggregate life policy reserves (page 3, line 5);	\$ 0
F. Property/casualty unearned premium reserves (page 3, line 6);	\$ 0
G. Aggregate health claim reserves (page 3, line 7);	\$ 0
H. Any other loss reserves, actuarial liabilities or related items presented as liabilities in the annual statement; and	Not Applicable
I. Specified actuarial items presented as assets in the annual statements.	Not Applicable

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary. I also reconciled the underlying basic liability records to the Underwriting and Investment Exhibit, Part 2B of the company's current annual statement.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

- Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;
- Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;
- Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;
- Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;
- Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and
- Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.



**ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.**

**Statement of Actuarial Opinion**

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.

Gary H. Lin, FSA, MAAA  
Vice President and Chief Actuary  
c/o Horizon Healthcare Services, Inc.  
3 Penn Plaza, Newark, NJ 07105  
973-466-5900  
February 28, 2018



SUPPLEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare Services, Inc.

**SUPPLEMENTAL COMPENSATION EXHIBIT**

For the Year Ended December 31, 2017

(To Be Filed by March 1)

**PART 1 - INTERROGATORIES**

- Is the reporting insurer a member of a group of insurers or other holding company system? Yes  No   
If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes ; or 2) allocation to each insurer: Yes .
- Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes  No
- Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes  No

**PART 2 - OFFICERS AND EMPLOYEES COMPENSATION**

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
<b>Current:</b>									
1. Robert A. Marino, Principal Executive Officer	2017	1,046,739	3,519,441					504,603	5,070,783
	2016	952,400	3,067,828					468,419	4,488,647
	2015	907,215	3,089,192					431,051	4,427,458
<b>Current:</b>									
2. David R. Heber, Principal Financial Officer	2017	484,885	977,822					83,552	1,546,259
	2016	481,671	822,503					78,683	1,382,857
	2015	471,423	751,902					64,150	1,297,475
3. Kevin P. Conlin, EVP & COO	2017	860,961	1,944,584					85,715	2,891,260
	2016	715,808	1,593,381					67,776	2,376,965
	2015	654,046	1,690,025					53,099	2,397,170
4. Christopher W. Lepre, SVP-MBU	2017	583,627	1,282,949					123,488	1,990,064
	2016	550,890	1,060,813					107,990	1,719,693
	2015	524,731	1,117,644					98,076	1,740,451
5. Erhard H. Preitauer, SVP-Government Programs	2017	527,750	1,139,872					35,570	1,703,192
	2016	498,024	1,015,986					33,426	1,547,436
	2015	469,853	1,115,409					32,972	1,618,234
6. Allen J. Karp, SVP-ICM	2017	468,558	1,097,934					126,353	1,692,845
	2016	445,000	1,068,000					125,905	1,638,905
	2015								0
7. Mark L. Barnard, SVP-Service	2017	498,750	1,058,474					133,187	1,690,331
	2016	454,394	916,439					111,788	1,482,621
	2015	436,860	943,066					100,014	1,479,940
8. Linda A. Willett, Secretary, General Counsel	2017	520,627	1,043,157					36,382	1,600,166
	2016	500,632	921,355					35,296	1,457,283
	2015	481,569	962,362					33,246	1,477,177
9. William J. Castner, SVP-Corporate & Regulatory Affairs	2017	545,000	859,774					34,921	1,439,695
	2016	520,000	832,000					33,091	1,385,091
	2015								0
10. Minalkumar Patel, SVP-Chief Strategy Officer	2017	211,681	1,146,954					15,502	1,374,137
	2016	479,984	1,021,017					31,478	1,532,479
	2015	480,000	1,104,000					28,495	1,592,495

**PART 3 - DIRECTOR COMPENSATION**

1 Name and Principal Position or Occupation and Company (if Outside Director)	2 Paid or Deferred for Services as Director				6 All Other Compensation Paid or Deferred	7 Totals
	3 Direct Compensation	4 Stock Awards	5 Option Awards	5 Other		
Todd C. Brown	113,200					113,200
Lawrence R. Codey	130,000					130,000
Leonard S. Coleman	12,333					12,333
Aristides M. Georgantas	124,000					124,000
Vincent J. Giblin	124,000					124,000
Carlos A. Medina	89,000					89,000
Joanne Pace	110,800					110,800
John J. Ballantyne	25,667					25,667
Michèle A. Brown	25,667					25,667
Joseph M. Muniz	25,667					25,667
Joseph J. Roberts	77,000					77,000
Leonard G. Feld	95,600					95,600
Barbara Bell Coleman	97,000					97,000
Peter G. Stewart	103,000					103,000
Mary O'Dowd	77,000					77,000
Russell L. Hewit	77,000					77,000
						0
						0
						0

**PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS**

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

Minalkumar Patel, SVP-Chief Strategy Officer resigned on May 19, 2017. Barbara Bell Coleman and Peter G. Stewart retired from the Board as of March 9, 2017. Mary O'Dowd resigned from the Board on June 1, 2017. Russell L. Hewit was replaced by a succeeding gubernatorial appointee on December 7, 2017.