



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2016
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

NAIC Group Code 1202 , 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245
(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 []
 Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization []
 Other [] Is HMO, Federally Qualified? Yes [] No []

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

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 973-466-5954
(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 973-466-5954
(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
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OFFICERS

<u>Kevin Patrick Conlin</u>	<u>CEO</u>	<u>Linda Anne Willett</u>	<u>Secretary</u>
<u>David Robert Huber</u>	<u>Executive Vice President/CFO/Treasurer</u>	<u>Robert Anthony Marino</u>	<u>Chairman</u>

OTHER OFFICERS

<u>Erhardt Hsiao Lin Preitauer</u>	<u>President</u>	<u>Jai Prasad Pillai</u>	<u>Executive Vice President</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>		

DIRECTORS OR TRUSTEES

<u>Christopher Michael Lepre</u>	<u>Kevin Patrick Conlin</u>	<u>David Robert Huber</u>	<u>Robert Anthony Marino</u>
<u>Mark Leon Barnard</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Allen James Karp</u>	<u>Paul Gregory Alexander M.D.</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
 CEO

Linda Anne Willett
 Secretary

David Robert Huber
 Executive Vice President/CFO/Treasurer

Subscribed and sworn to before me this _____ day of _____,

- a. Is this an original filing? Yes [] 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).....	1,131,295,905	0	1,131,295,905	1,098,851,840
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	105,000	0	105,000	106,000
2.2 Common stocks.....	233,457,146	0	233,457,146	208,513,025
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 (\$(25,989,488) , Schedule E-Part 1), cash equivalents (\$0 , Schedule E-Part 2) and short-term investments (\$93,379,842 , Schedule DA).....	67,390,354	0	67,390,354	13,570,741
6. Contract loans (including \$ premium notes).....	0	0	0	0
7. Derivatives (Schedule DB).....	0	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0	0
9. Receivables for securities.....	2,500,069	0	2,500,069	995,716
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).....	1,434,748,474	0	1,434,748,474	1,322,037,323
13. Title plants less \$ charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	7,593,130	0	7,593,130	8,165,698
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	129,369,083	956,208	128,412,875	84,282,333
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.....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	581,385	0	581,385	407,466
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	7,429,330	0	7,429,330	7,932,275
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	24,845	0	24,845	22,250
21. Furniture and equipment, including health care delivery assets (\$).....	5,040,081	5,040,081	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.....	1,734,118	0	1,734,118	0
24. Health care (\$17,828,556) and other amounts receivable.....	50,244,997	32,166,441	18,078,556	16,551,533
25. Aggregate write-ins for other-than-invested assets.....	5,035,245	2,170,586	2,864,659	5,137
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,641,800,688	40,333,316	1,601,467,372	1,439,404,015
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27)	1,641,800,688	40,333,316	1,601,467,372	1,439,404,015
DETAILS OF WRITE-INS				
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.....	1,383,748	1,383,748	0	0
2502. State Tax Recoverables.....	0	0	0	0
2503. Intangible.....	786,838	786,838	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,864,659	0	2,864,659	5,137
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	5,035,245	2,170,586	2,864,659	5,137

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	432,027,177	0	432,027,177	387,538,998
2. Accrued medical incentive pool and bonus amounts	8,262,829	0	8,262,829	15,598,781
3. Unpaid claims adjustment expenses	5,019,839	0	5,019,839	4,873,177
4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act	1,767,934	0	1,767,934	11,257,126
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	1,372,191	0	1,372,191	2,763,790
9. General expenses due or accrued	100,657,795	0	100,657,795	90,868,455
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized capital gains (losses))	2,540,894	0	2,540,894	35,103,229
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	0	0	0	0
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	39,543,017	0	39,543,017	26,918,944
16. Derivatives	0	0	0	0
17. Payable for securities	12,223,308	0	12,223,308	14,344,926
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	50,000	0	50,000	50,000
23. Aggregate write-ins for other liabilities (including \$ current)	0	0	0	0
24. Total liabilities (Lines 1 to 23)	603,464,984	0	603,464,984	589,317,426
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	66,600,000
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	123,147,430	123,147,430
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	874,854,956	660,339,161
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	998,002,386	850,086,591
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,601,467,370	1,439,404,017
DETAILS OF WRITE-INS				
2301.	0	0	0	0
2302.	0	0	0	0
2303.	0	0	0	0
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)	0	0	0	0
2501. 2015 Data year ACA Taxes	XXX	XXX	0	66,600,000
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	0	66,600,000
3001.	XXX	XXX	0	0
3002.	XXX	XXX	0	0
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	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months.....	XXX	10,578,334	10,357,580
2. Net premium income (including \$0 non-health premium income).....	XXX	4,861,439,092	4,568,739,013
3. Change in unearned premium reserves and reserve for rate credits	XXX	6,605,036	(7,226,255)
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	4,868,044,128	4,561,512,758
Hospital and Medical:			
9. Hospital/medical benefits	0	2,490,727,524	2,457,028,889
10. Other professional services	0	567,748,856	418,790,008
11. Outside referrals	0	1,210,466	6,148,317
12. Emergency room and out-of-area	0	262,824,677	248,207,082
13. Prescription drugs	0	904,591,590	870,527,023
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....	0	(370,212)	9,612,198
16. Subtotal (Lines 9 to 15).....	0	4,226,732,901	4,010,313,517
Less:			
17. Net reinsurance recoveries	0	0	0
18. Total hospital and medical (Lines 16 minus 17).....	0	4,226,732,901	4,010,313,517
19. Non-health claims (net).....	0	0	0
20. Claims adjustment expenses, including \$85,250,137 cost containment expenses.....	0	135,582,998	188,459,188
21. General administrative expenses.....	0	342,188,657	295,360,958
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	4,704,504,556	4,494,133,663
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	163,539,572	67,379,095
25. Net investment income earned (Exhibit of Net Investment Income, Line 17).....	0	40,622,161	39,660,762
26. Net realized capital gains (losses) less capital gains tax of \$393,445	0	1,053,044	208,102
27. Net investment gains (losses) (Lines 25 plus 26).....	0	41,675,205	39,868,864
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	205,214,777	107,247,959
31. Federal and foreign income taxes incurred	XXX	53,969,996	35,273,357
32. Net income (loss) (Lines 30 minus 31).....	XXX	151,244,781	71,974,602
DETAILS OF WRITE-INS			
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.			
2903.			
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
CAPITAL & SURPLUS ACCOUNT		
33. Capital and surplus prior reporting year	850,086,591	585,891,437
34. Net income or (loss) from Line 32	151,244,781	71,974,602
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 \$5,027,029	13,454,696	(5,799,025)
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0
38. Change in net deferred income tax	6,201,962	(262,999)
39. Change in nonadmitted assets	(23,997,149)	8,747,739
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	1,011,505	189,534,837
48. Net change in capital and surplus (Lines 34 to 47)	147,915,795	264,195,154
49. Capital and surplus end of reporting year (Line 33 plus 48)	998,002,386	850,086,591
DETAILS OF WRITE-INS		
4701. Transfer of 50% ownership of HHNJ	0	189,534,837
4702. Adjustment to prior period transfer of HNJJ	1,011,505	
4703.		
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)	1,011,505	189,534,837

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance.....	4,812,593,379	4,564,091,217
2. Net investment income.....	44,410,580	42,157,789
3. Miscellaneous income.....	0	0
4. Total (Lines 1 through 3).....	4,857,003,959	4,606,249,006
5. Benefit and loss related payments.....	4,189,580,674	4,032,695,976
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	468,009,572	463,647,197
8. Dividends paid to policyholders.....	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	86,422,831	16,070,868
10. Total (Lines 5 through 9).....	4,744,013,077	4,512,414,041
11. Net cash from operations (Line 4 minus Line 10).....	112,990,882	93,834,965
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	807,944,973	565,605,219
12.2 Stocks.....	0	0
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.....	13,237	3,882
12.7 Miscellaneous proceeds.....	649,810	13,393,388
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	808,608,020	579,002,489
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	841,974,213	634,029,140
13.2 Stocks.....	6,658,817	43,168,481
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	4,275,781	44,179
13.7 Total investments acquired (Lines 13.1 to 13.6).....	852,908,812	677,241,800
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).....	(44,300,793)	(98,239,311)
Cash from Financing and Miscellaneous Sources		
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.....	0	0
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).....	(14,870,478)	43,090,371
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(14,870,478)	43,090,371
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	53,819,611	38,686,025
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	13,570,743	(25,115,282)
19.2 End of year (Line 18 plus Line 19.1).....	67,390,354	13,570,743

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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	4,861,439,092	43,829,596	0	0	0	0	0	4,817,609,496	0	0
2. Change in unearned premium reserves and reserve for rate credit	6,605,036	(2,821,101)	0	0	0	0	0	9,426,137	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)	4,868,044,128	41,008,495	0	0	0	0	0	4,827,035,633	0	0
8. Hospital/medical benefits	2,490,727,525	28,581,021	0	0	0	0	0	2,462,146,504	0	XXX
9. Other professional services	567,748,856	663,801	0	0	0	0	0	567,085,055	0	XXX
10. Outside referrals	1,210,465	1,210,465	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	262,824,677	759,357	0	0	0	0	0	262,065,320	0	XXX
12. Prescription drugs	904,591,590	3,349,060	0	0	0	0	0	901,242,530	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	(370,212)	0	0	0	0	0	0	(370,212)	0	XXX
15. Subtotal (Lines 8 to 14)	4,226,732,901	34,563,704	0	0	0	0	0	4,192,169,197	0	XXX
16. Net reinsurance recoveries	0	0	0	0	0	0	0	0	0	XXX
17. Total hospital and medical (Lines 15 minus 16)	4,226,732,901	34,563,704	0	0	0	0	0	4,192,169,197	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including \$.85,250,137 cost containment expenses	135,582,998	2,597,253	0	0	0	0	534	132,985,211	0	0
20. General administrative expenses	342,188,657	6,555,029	0	0	0	0	1,347	335,632,281	0	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)	4,704,504,556	43,715,986	0	0	0	0	1,881	4,660,786,689	0	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	163,539,572	(2,707,491)	0	0	0	0	(1,881)	166,248,944	0	0
DETAILS OF WRITE-INS										
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.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	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.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	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 2016 OF THE Horizon Healthcare of New Jersey, 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)	43,829,596	.0	.0	43,829,596
2. Medicare Supplement .....	.0	.0	.0	.0
3. Dental only .....	.0	.0	.0	.0
4. Vision only .....	.0	.0	.0	.0
5. Federal Employees Health Benefits Plan .....	.0	.0	.0	.0
6. Title XVIII - Medicare .....	.0	.0	.0	.0
7. Title XIX - Medicaid	4,817,609,496	.0	.0	4,817,609,496
8. Other health .....	.0	.0	.0	.0
9. Health subtotal (Lines 1 through 8)	4,861,439,092	.0	.0	4,861,439,092
10. Life .....	.0	.0	.0	.0
11. Property/casualty .....	.0	.0	.0	.0
12. Totals (Lines 9 to 11)	4,861,439,092	0	0	4,861,439,092

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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	4,191,424,085	38,342,263	0	0	0	0	0	4,153,081,822	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	4,191,424,085	38,342,263	0	0	0	0	0	4,153,081,822	0	0
2. Paid medical incentive pools and bonuses	6,965,740	0	0	0	0	0	0	6,965,740	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	432,027,177	3,728,668	0	0	0	0	0	428,298,509	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	432,027,177	3,728,668	0	0	0	0	0	428,298,509	0	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	8,262,829	0	0	0	0	0	0	8,262,829	0	0
6. Net healthcare receivables (a)	8,809,152	0	0	0	0	0	0	8,809,152	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	387,538,997	7,507,226	0	0	0	0	0	380,031,771	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	387,538,997	7,507,226	0	0	0	0	0	380,031,771	0	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	15,598,781	0	0	0	0	0	0	15,598,781	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	4,227,103,113	34,563,705	0	0	0	0	0	4,192,539,408	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	4,227,103,113	34,563,705	0	0	0	0	0	4,192,539,408	0	0
13. Incurred medical incentive pools and bonuses	(370,212)	0	0	0	0	0	0	(370,212)	0	0

(a) Excludes \$ 22,061,396 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
1. Reported in Process of Adjustment:										
1.1. Direct	14,542,369	0	0	0	0	0	0	14,542,369	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	14,542,369	0	0	0	0	0	0	14,542,369	0	0
2. Incurred but Unreported:										
2.1. Direct	417,484,808	3,728,668	0	0	0	0	0	413,756,140	0	0
2.2. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3. Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
2.4. Net	417,484,808	3,728,668	0	0	0	0	0	413,756,140	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
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
4. TOTALS:										
4.1. Direct	432,027,177	3,728,668	0	0	0	0	0	428,298,509	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	432,027,177	3,728,668	0	0	0	0	0	428,298,509	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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)	5,740,370	32,601,893	195,870	3,532,798	5,936,240	7,507,227
2. Medicare Supplement .....	.0	.0	.0	.0	.0	.0
3. Dental Only.....	.0	.0	.0	.0	.0	.0
4. Vision Only.....	.0	.0	.0	.0	.0	.0
5. Federal Employees Health Benefits Plan .....	.0	.0	.0	.0	.0	.0
6. Title XVIII - Medicare .....	.0	.0	.0	.0	.0	.0
7. Title XIX - Medicaid.....	317,130,248	3,855,076,023	27,456,134	400,842,375	344,586,382	380,031,772
8. Other health .....	.0	.0	.0	.0	.0	.0
9. Health subtotal (Lines 1 to 8).....	322,870,618	3,887,677,916	27,652,004	404,375,173	350,522,622	387,538,999
10. Healthcare receivables (a).....	.0	27,933,601	.0	.0	.0	.0
11. Other non-health.....	.0	.0	.0	.0	.0	.0
12. Medical incentive pools and bonus amounts	6,960,518	5,222	.0	8,262,829	6,960,518	15,598,781
13. Totals (Lines 9-10+11+12)	329,831,136	3,859,749,537	27,652,004	412,638,002	357,483,140	403,137,780

(a) Excludes \$22,061,396 loans or advances to providers not yet expensed.

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	.78,176	.81,500	.82,549	.82,839	.82,777
2. 2012	808,906	905,954	911,683	912,416	912,286
3. 2013	XXX	690,568	736,524	738,800	738,871
4. 2014	XXX	XXX	110,151	123,217	123,467
5. 2015	XXX	XXX	XXX	45,676	58,248
6. 2016	XXX	XXX	XXX	XXX	32,607

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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	.80,278	.81,633	.82,551	.82,839	.82,777
2. 2012	908,887	907,928	911,849	912,420	912,286
3. 2013	XXX	748,442	738,969	739,824	738,872
4. 2014	XXX	XXX	123,130	123,395	123,475
5. 2015	XXX	XXX	XXX	51,977	58,435
6. 2016	XXX	XXX	XXX	XXX	36,140

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. 2012	1,126,827	912,286	54,642	6.0	966,928	85.8	.0	.0	966,928	85.8
2. 2013	908,786	738,871	42,796	5.8	781,667	86.0	.1	.0	781,668	86.0
3. 2014	122,003	123,467	9,631	7.8	133,098	109.1	.9	.0	133,107	109.1
4. 2015	57,044	58,248	3,584	6.2	61,832	108.4	186	.0	62,018	108.7
5. 2016	41,008	32,607	2,654	8.1	35,261	86.0	3,533	31	38,825	94.7

12-HM

Pt 2C - Sn A - Paid Claims - MS

NONE

Pt 2C - Sn A - Paid Claims - DO

NONE

Pt 2C - Sn A - Paid Claims - VO

NONE

Pt 2C - Sn A - Paid Claims - FE

NONE

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	.52,151	.53,369	.53,584	.53,567	.53,567
2. 2012	675,248	753,450	754,385	754,546	754,546
3. 2013	XXX	781,892	861,095	862,106	862,106
4. 2014	XXX	XXX	519,211	565,020	565,020
5. 2015	XXX	XXX	XXX	224,252	224,252
6. 2016	XXX	XXX	XXX	XXX	0

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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	.52,826	.53,403	.53,589	.53,567	.53,567
2. 2012	741,367	754,319	754,457	754,548	754,546
3. 2013	XXX	864,490	861,948	862,140	862,106
4. 2014	XXX	XXX	573,850	564,984	565,020
5. 2015	XXX	XXX	XXX	224,242	224,252
6. 2016	XXX	XXX	XXX	XXX	0

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. 2012	821,366	754,546	26,268	3.5	780,814	95.1	.0	.0	780,814	95.1
2. 2013	929,536	862,106	30,198	3.5	892,304	96.0	.0	.0	892,304	96.0
3. 2014	607,136	565,020	24,101	4.3	589,121	97.0	.0	.0	589,121	97.0
4. 2015	245,444	224,252	20,261	9.0	244,513	99.6	.0	.0	244,513	99.6
5. 2016	0	0	0	0.0	0	0.0	0	0	0	0.0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	150,511	155,209	155,903	156,264	156,171
2. 2012	1,789,140	1,962,980	1,986,292	1,988,120	1,987,454
3. 2013	XXX	1,873,779	2,044,275	2,051,817	2,053,841
4. 2014	XXX	XXX	2,459,303	2,751,628	2,753,443
5. 2015	XXX	XXX	XXX	3,397,383	3,711,434
6. 2016	XXX	XXX	XXX	XXX	3,827,142

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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	171,082	155,209	155,903	156,264	156,171
2. 2012	2,017,970	2,006,882	1,986,292	1,988,120	1,987,454
3. 2013	XXX	2,076,953	2,068,089	2,051,817	2,053,841
4. 2014	XXX	XXX	2,789,849	2,774,464	2,753,443
5. 2015	XXX	XXX	XXX	3,770,177	3,738,890
6. 2016	XXX	XXX	XXX	XXX	4,236,248

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. 2012	2,151,722	1,987,454	47,699	2.4	2,035,153	94.6	0	0	2,035,153	94.6
2. 2013	2,277,181	2,053,841	65,261	3.2	2,119,102	93.1	0	0	2,119,102	93.1
3. 2014	3,187,452	2,753,443	117,876	4.3	2,871,319	90.1	0	0	2,871,319	90.1
4. 2015	4,259,024	3,711,434	164,996	4.4	3,876,430	91.0	27,456	0	3,903,886	91.7
5. 2016	4,827,036	3,827,142	132,782	3.5	3,959,924	82.0	409,105	4,989	4,374,018	90.6

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	280,838	290,078	292,036	292,670	292,515
2. 2012	3,273,294	3,622,384	3,652,360	3,655,082	3,654,286
3. 2013	XXX	3,346,239	3,641,894	3,652,723	3,654,818
4. 2014	XXX	XXX	3,088,665	3,439,865	3,441,930
5. 2015	XXX	XXX	XXX	3,667,311	3,993,934
6. 2016	XXX	XXX	XXX	XXX	3,859,749

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 2012	2 2013	3 2014	4 2015	5 2016
1. Prior	304,186	290,245	292,043	292,670	292,515
2. 2012	3,668,224	3,669,129	3,652,598	3,655,088	3,654,286
3. 2013	XXX	3,689,885	3,669,006	3,653,781	3,654,819
4. 2014	XXX	XXX	3,486,829	3,462,843	3,441,938
5. 2015	XXX	XXX	XXX	4,046,396	4,021,577
6. 2016	XXX	XXX	XXX	XXX	4,272,388

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

Years in which Premiums were Eamed and Claims were Incurred	1 Premiums Eamed	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. 2012	4,099,915	3,654,286	128,609	3.5	3,782,895	92.3	0	0	3,782,895	92.3
2. 2013	4,115,503	3,654,818	138,255	3.8	3,793,073	92.2	1	0	3,793,074	92.2
3. 2014	3,916,591	3,441,930	151,608	4.4	3,593,538	91.8	9	0	3,593,547	91.8
4. 2015	4,561,512	3,993,934	188,841	4.7	4,182,775	91.7	27,642	0	4,210,417	92.3
5. 2016	4,868,044	3,859,749	135,436	3.5	3,995,185	82.1	412,638	5,020	4,412,843	90.6

12-GT

Pt 2C - Sn B - Incurred Claims - MS

NONE

Pt 2C - Sn B - Incurred Claims - DO

NONE

Pt 2C - Sn B - Incurred Claims - VO

NONE

Pt 2C - Sn B - Incurred Claims - FE

NONE

Part 2C - Sn C - Claims Expense Ratio MS

NONE

Part 2C - Sn C - Claims Expense Ratio DO

NONE

Part 2C - Sn C - Claims Expense Ratio VO

NONE

Part 2C - Sn C - Claims Expense Ratio FE

NONE

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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.....	1,767,934	172,900	.0	.0	.0	.0	.0	1,595,034	.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).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Aggregate write-ins for other policy reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Totals (gross).....	1,767,934	172,900	.0	.0	.0	.0	.0	1,595,034	.0
7. Reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Totals (Net) (Page 3, Line 4)	1,767,934	172,900	0	0	0	0	0	1,595,034	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
DETAILS OF WRITE-INS									
0501. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0502.									
0503.									
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 \$0 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).....	0	0	3,652,939	0	3,652,939
2. Salaries, wages and other benefits.....	75,458,419	0	33,217,053	0	108,675,472
3. Commissions (less \$ceded plus \$assumed).....	0	0	1,517,347	0	1,517,347
4. Legal fees and expenses.....	0	0	60,882	0	60,882
5. Certifications and accreditation fees.....	0	0	0	0	0
6. Auditing, actuarial and other consulting services.....	0	0	37,593,754	0	37,593,754
7. Traveling expenses.....	0	0	1,856,005	0	1,856,005
8. Marketing and advertising.....	0	0	4,166,383	0	4,166,383
9. Postage, express and telephone.....	0	0	3,052,470	0	3,052,470
10. Printing and office supplies.....	0	0	2,998,728	0	2,998,728
11. Occupancy, depreciation and amortization.....	1,661	0	1,025,910	0	1,027,571
12. Equipment.....	0	0	152,623	0	152,623
13. Cost or depreciation of EDP equipment and software.....	0	0	462,458	0	462,458
14. Outsourced services including EDP, claims, and other services.....	4,746,056	50,524,193	54,592,276	0	109,862,525
15. Boards, bureaus and association fees.....	0	0	1,695,952	0	1,695,952
16. Insurance, except on real estate.....	0	0	2,530,624	0	2,530,624
17. Collection and bank service charges.....	0	0	2,691,399	0	2,691,399
18. Group service and administration fees.....	0	0	0	0	0
19. Reimbursements by uninsured plans.....	0	(337,994)	(2,297,859)	0	(2,635,853)
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	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes.....	0	0	22,645,533	0	22,645,533
23.2 State premium taxes.....	0	0	97,357,724	0	97,357,724
23.3 Regulatory authority licenses and fees.....	0	0	2,645,458	0	2,645,458
23.4 Payroll taxes.....	5,044,001	0	2,116,229	0	7,160,230
23.5 Other (excluding federal income and real estate taxes).....	0	0	63,232,088	0	63,232,088
24. Investment expenses not included elsewhere.....	0	0	0	80,335	80,335
25. Aggregate write-ins for expenses.....	0	146,662	5,222,681	0	5,369,343
26. Total expenses incurred (Lines 1 to 25).....	85,250,137	50,332,861	342,188,657	80,335 (a)	477,851,990
27. Less expenses unpaid December 31, current year.....	0	5,019,839	100,657,795	0	105,677,634
28. Add expenses unpaid December 31, prior year.....	0	4,873,177	90,868,455	0	95,741,632
29. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0
30. Amounts receivable relating to uninsured plans, current year.....	0	0	0	0	0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	85,250,137	50,186,199	332,399,317	80,335	467,915,988
DETAILS OF WRITE-INS					
2501. Prompt Pay Interest.....	0	0	5,222,681	0	5,222,681
2502.	0	0	0	0	0
2503. Provision for Claims Processing.....	0	146,662	0	0	146,662
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	146,662	5,222,681	0	5,369,343

(a) Includes management fees of \$0 to affiliates and \$0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 15,086,367	14,587,436
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 19,424,664	19,348,181
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 5,250	5,250
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	6,658,817	6,658,817
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) 99,996	102,812
7. Derivative instruments	(f) 0	0
8. Other invested assets	0	0
9. Aggregate write-ins for investment income	0	0
10. Total gross investment income	41,275,094	40,702,496
11. Investment expenses		(g) 80,335
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)		80,335
17. Net investment income (Line 10 minus Line 16)		40,622,161
DETAILS OF WRITE-INS		
0901. Other	0	0
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0
1501. Interest on behalf of Sub		0
1502.		
1503.		
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 \$ 913,996 accrual of discount less \$ 4,129,846 amortization of premium and less \$ 1,599,667 paid for accrued interest on purchases.
 (b) Includes \$ 0 accrual of discount less \$ 0 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 \$ 0 paid for accrued interest on purchases.
 (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
 (e) Includes \$ 0 accrual of discount less \$ 3,431 amortization of premium and less \$ 4,886 paid for accrued interest on purchases.
 (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
 (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
 (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
 (i) Includes \$ 0 depreciation on real estate and \$ 0 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	107,222	0	107,222	945	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	1,975,841	(649,810)	1,326,031	196,478	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	0	0	0	(1,000)	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	0	0	0	18,285,303	0
2.21 Common stocks of affiliates	0	0	0	0	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	13,237	0	13,237	0	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	0	0	0	0	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. Total capital gains (losses)	2,096,300	(649,810)	1,446,490	18,481,726	0
DETAILS OF WRITE-INS					
0901.	0	0	0	0	0
0902.	0	0	0	0	0
0903.	0	0	0	0	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.....	956,208	516,792	(439,416)
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	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset.....	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	5,040,081	5,918,490	878,409
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.....	32,166,441	8,991,486	(23,174,955)
25. Aggregate write-ins for other-than-invested assets	2,170,586	909,399	(1,261,187)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	40,333,316	16,336,167	(23,997,149)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. Total (Lines 26 and 27)	40,333,316	16,336,167	(23,997,149)
DETAILS OF WRITE-INS			
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.....	1,383,748	10,227	(1,373,521)
2502. Intangibles.....	786,838	899,172	112,334
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)	2,170,586	909,399	(1,261,187)

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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.....	850,138	869,692	886,119	893,717	897,267	10,578,334
2. Provider Service Organizations.....	.0	.0	.0	.0	.0	.0
3. Preferred Provider Organizations.....	.0	.0	.0	.0	.0	.0
4. Point of Service.....	.0	.0	.0	.0	.0	.0
5. Indemnity Only.....	.0	.0	.0	.0	.0	.0
6. Aggregate write-ins for other lines of business.....	.0	.0	.0	.0	.0	.0
7. Total	850,138	869,692	886,119	893,717	897,267	10,578,334
DETAILS OF WRITE-INS						
0601. ....	.0	.0	.0	.0	.0	.0
0602. ....	.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)	0	0	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

1) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Horizon Healthcare of New Jersey, Inc. (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the State of New Jersey, which requires that all statutory basis financial statements are prepared in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manuals.

Effective October 1, 2015 there was a novation agreement between Horizon Healthcare of New Jersey (HHNJ) and Horizon Insurance Company (HIC) whereby HHNJ transferred all the assets and obligations relating to its Medicare Advantage Contract H3154 to HIC. There was no gain or loss recorded as a result of this novation.

	SSSAP #	F/S Page	F/S Line #	2016	2015
<u>NET INCOME</u>					
(1) Company state basis (Page 4, Line 32, Columns 2 & 3)	NJ	4	32	<u>\$ 151,244,781</u>	<u>\$ 71,974,602</u>
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				<u>\$ -</u>	<u>\$ -</u>
(3) State Permitted Practices that increase/(decrease) NAIC SAP				<u>\$ -</u>	<u>\$ -</u>
(4) NAIC SAP (1-2-3=4)	NJ	4	32	<u>\$ 151,244,781</u>	<u>\$ 71,974,602</u>
<u>SURPLUS</u>					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	NJ	5	49	<u>\$ 998,002,386</u>	<u>\$ 850,086,591</u>
(6) State Prescribed Practices that increase/decrease NAIC SAP				<u>\$ -</u>	<u>\$ -</u>
(7) State Permitted Practices that increase/(decrease) NAIC SAP				<u>\$ -</u>	<u>\$ -</u>
(8) NAIC SAP (5-6-7=8)	NJ	5	49	<u>\$ 998,002,386</u>	<u>\$ 850,086,591</u>

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:

- 1) Short-term investments are carried at market value.
- 2) 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 and 4 are carried at lower of cost or market value.
- 3) Common stocks are stated at market value.
- 4) Preferred stocks – The estimated market value of investments is determined by using the "Association Values" provided by the Securities Valuation Office (SVO) of the NAIC. For those securities not valued by the SVO, available quoted market prices are used.
- 5) Mortgage loans – None.
- 6) Loan-backed securities – None.
- 7) Investments in subsidiaries and affiliates – None.
- 8) Investments in joint ventures and partnerships – None.
- 9) Derivatives – None.
- 10) Premium deficiency calculation – None.
- 11) 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.
- 12) The Company has not changed its capitalization policy from the prior period.
- 13) Pharmacy rebate estimates are accrued for in accordance with SSAP No. 84, Certain Healthcare Receivables and Receivables Under Government Insured Plans.

D. Going Concern

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

There were no accounting changes or correction of errors in year-end 2016 or 2015.

3) BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4) DISCONTINUED OPERATIONS

Not applicable

5) INVESTMENTS

A. Mortgage loans – None

NOTES TO FINANCIAL STATEMENTS

- B. Debt restructuring – None
- C. Reverse mortgages – None
- D. Loan-backed securities – None
- E. Repurchase agreements and/or securities lending transactions – None
- F. Real Estate – None
- G. Investments in low-income housing credits (LIHTC) - None
- H. Restricted assets – None
- I. Working capital finance transactions-None
- J. Offsetting and netting of assets and liabilities-None
- K. Structured notes-None
- L. 5* Securities - None

6) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable

7) INVESTMENT INCOME

Not applicable

8) DERIVATIVE INSTRUMENTS

Not applicable

9) INCOME TAXES

The Company has adopted SSAP No. 101 – Income Taxes effective from January 1, 2013. SSAP No. 101 replaces SSAP No. 10R, Income Taxes – Revised, A Temporary Replacement of SSAP No. 10 which established SAP for current and deferred Federal and foreign income taxes and current state income taxes.

SSAP No. 101 adopts the concepts of Statement of Financial Accounting Standard No. 109, *Income Taxes*, with certain modifications for state income taxes, the realization criteria for deferred tax assets, and the recording of the impact of changes in its deferred tax balances. SSAP No. 101 retains the expanded net deferred tax asset (“DTA”) admissibility of SSAP No. 10R, including the possibility of a three-year reversal period and a

NOTES TO FINANCIAL STATEMENTS

15 percent surplus limitation. The expanded admissibility under SSAP No. 101 is subject to the new “realization threshold limitation criteria” which determine the future realization period under which reversals are considered (0, 1, or 3 years) and the applicable percentage of adjusted statutory surplus (0%, 10%, or 15%). In addition to SSAP No. 101, SSAP No. 5 “Liabilities, Contingencies and Impairments of Assets” was replaced with SSAP No. 5R “Liabilities, Contingencies and Impairments of Assets - Revised”. SSAP 5R changes the recognition and measurement guidance on uncertain tax positions by reducing the recognition threshold from “probable and reasonably estimated” criterion to “more likely than not and reasonably estimated.” SSAP 5R and SSAP 101 did not have a material impact on the balance sheets, statement of income, or cash flows for the years ended December 31, 2016 and 2015.

Current Federal income taxes are provided on the basis of amounts currently payable or receivable. Deferred Federal income tax assets and liabilities are provided for temporary differences between statutory financial statement carrying amounts of assets and liabilities and their respective tax bases. Temporary differences expected to reverse within one year are recognized subject to certain limitations. Changes in deferred tax assets and liabilities are recognized as a separate component of surplus.

A. Components of deferred tax assets (DTAs) and deferred tax liabilities (DTLs):

1.	Description	December 31, 2016			December 31, 2015		
		Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Gross deferred tax assets	\$ 14,770,947	\$ 433,820	\$ 15,204,767	\$ 11,910,359	\$ 334,088	\$ 12,244,447
(b)	Statutory valuation allowance adjustments	-	-	-	-	-	-
(c)	Adjusted gross deferred tax assets (1a - 1b)	14,770,947	433,820	15,204,767	11,910,359	334,088	12,244,447
(d)	Deferred tax assets nonadmitted	-	-	-	-	-	-
(e)	Sub-total net admitted deferred tax asset (1c - 1d)	14,770,947	433,820	15,204,767	11,910,359	334,088	12,244,447
(f)	Deferred tax liabilities	7,341,617	433,820	7,775,437	3,978,084	334,088	4,312,172
(g)	Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	\$ 7,429,330	\$ -	\$ 7,429,330	\$ 7,932,275	\$ -	\$ 7,932,275
2.	Admission calculation components:						
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total
	Admission calculation components SSAP No. 101						
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ 14,770,947	\$ -	\$ 14,770,947	\$ 10,171,711	\$ -	\$ 10,171,711
(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)	-	-	-	-	-	-
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	-	-	-
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	-	-	148,585,958	-	-	133,441,754
(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	-	433,820	433,820	1,738,648	334,088	2,072,736
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c))	\$ 14,770,947	\$ 433,820	\$ 15,204,767	\$ 11,910,359	\$ 334,088	\$ 12,244,447
(3)	(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount.			15%			15%
	(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.			990,573,056			889,611,692
(4)	Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs:						
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b)	Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c)	Do TPS include a reinsurance strategy?			No			No

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, 2016, the Company had no adjustments of a DTA or DTL for enacted changes in tax laws or rates, or a change in tax status. Additionally, the Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

NOTES TO FINANCIAL STATEMENTS

C. Significant components of income taxes incurred:

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

Description	2016	2015	Change
(a) Current federal income tax expense / (benefit)	\$ 53,955,511	\$ 35,051,203	\$ 18,904,308
(b) Foreign income tax expense / (benefit)	-	-	-
(c) Subtotal	53,955,511	35,051,203	18,904,308
(d) Tax expense / benefit on realized capital gains / (losses)	263,261	52,026	211,235
(e) Utilization of capital loss carryforwards	-	-	-
(f) Other, including prior year underaccrual (overaccrual)	14,485	222,154	(207,669)
(g) Federal and foreign income taxes incurred	\$ 54,233,257	\$ 35,325,383	\$ 18,907,874

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, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Discounted claims reserves	\$ 5,930,107	\$ 5,843,783	\$ 86,324
(2) Intangible assets	307,840	750,579	(442,739)
(3) Non-admitted assets	8,066,664	3,267,233	4,799,431
(4) Unearned income	125,605	183,791	(58,186)
(5) Non-deductible accrued expenses	29,708	13,955	15,753
(6) Book over tax depreciation	311,023	173,140	137,883
(7) Accrued bonuses	-	1,677,878	(1,677,878)
(8) Partnership basis difference	-	-	-
Subtotal - Gross ordinary DTAs	14,770,947	11,910,359	2,860,588
(b) Statutory valuation allowance adjustment - ordinary	-	-	-
(c) Nonadmitted ordinary DTAs	-	-	-
(d) Admitted ordinary DTAs	\$ 14,770,947	\$ 11,910,359	\$ 2,860,588
(e) Capital			
(1) Unrealized capital losses	\$ 433,820	\$ 334,088	\$ 99,732
Gross capital DTAs	433,820	334,088	99,732
(f) Statutory valuation allowance adjustment - capital	-	-	-
(g) Nonadmitted capital DTAs	-	-	-
(h) Admitted capital DTAs	\$ 433,820	\$ 334,088	\$ 99,732
(i) Admitted DTAs	\$ 15,204,767	\$ 12,244,447	\$ 2,960,320

(3) DTLs Resulting From

Book/Tax Differences In

	December 31, 2016	December 31, 2015	Change
(a) Ordinary			
(1) Accrued market discount	\$ (825,198)	\$ (1,058,278)	\$ 233,080
Ordinary DTLs	(825,198)	(1,058,278)	233,080
(b) Capital			
(1) Unrealized capital gains	\$ (6,950,239)	\$ (3,253,894)	\$ (3,696,345)
Capital DTLs	(6,950,239)	(3,253,894)	(3,696,345)
(c) DTLs	(7,775,437)	(4,312,172)	(3,463,265)

NOTES TO FINANCIAL STATEMENTS

(4) Net deferred tax assets/liabilities	\$	7,429,330	\$	7,932,275	\$	(502,945)
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The change in net deferred income taxes is comprised of the following:

	December 31, 2016	December 31, 2015	Bal. Sheet Change
Total deferred tax assets	\$ 15,204,767	\$ 12,244,447	\$ 2,960,320
Total deferred tax liabilities	(7,775,437)	(4,312,172)	(3,463,265)
Net deferred tax assets/liabilities	7,429,330	7,932,275	(502,945)
Statutory valuation allowance adjustment			
Net deferred tax assets/liabilities after SVA	\$ 7,429,330	\$ 7,932,275	\$ (502,945)
Tax effect of unrealized gains/(losses)	6,516,419	2,919,806	3,596,613
Statutory valuation allowance adjustment allocated to unrealized			-
Other intraperiod allocation of deferred tax movement			-
Change in net deferred income tax [(charge)/benefit]			3,093,668

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	\$ 205,478,038	\$ 41,095,608	20.00%
ACA insurer fee	67,428,610	13,485,722	6.56%
Change in deferred taxes on nonadmitted assets		(4,799,431)	-2.34%
Effect of true-ups from tax return filings		(22)	-0.01%
Nondeductible expenses	317,478	63,496	0.04%
Deferred attributes acquired from Affiliate		1,677,878	0.82%
Dividends Received Deduction	(2,434,033)	(486,807)	-0.24%
State Tax Effect of Realized Capital Gains		130,184	0.07%
Other		(27,039)	-0.02%
Total	\$ 270,790,093	\$ 51,139,589	24.88%
Federal income taxed incurred [expense/(benefit)]		53,955,511	26.26%
Tax on Realized Capital Gains (Losses)		263,261	0.13%
Prior year underaccrual (overaccrual)		14,485	0.01%
Change in net deferred income tax [charge/(benefit)]		(3,093,668)	-1.51%
Total statutory income taxes		\$ 51,139,589	24.89%

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

At December 31, 2016, the Company did not have any net operating loss carryforwards.

At December 31, 2016, the Company did not have any capital loss carryforwards.

At December 31, 2016, the Company did not have any AMT credit carryforwards.

At December 31, 2016, 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
2014	\$ -	\$ -	\$ -
2015	35,065,688	52,026	35,117,714
2016	53,955,511	263,261	54,218,772
Total	\$ 89,021,199	\$ 315,287	\$ 89,336,486

At December 31, 2016, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

NOTES TO FINANCIAL STATEMENTS

F. Income tax loss contingencies

At December 31, 2016, 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 REGARDING PARENT, SUBSIDIARIES AND AFFILIATES AND OTHER RELATED PARTIES

- A. The Company paid no dividends in 2016 and 2015.
- B. None
- C. None
- D. At December 31, 2016, the Company reported amounts payable to Horizon BCBSNJ of \$39,543,018. Intercompany balances are typically settled within 30 days of month end. At December 31, 2015, the Company reported amounts payable to Horizon BCBSNJ of \$26,918,944.
- E. None
- F. The Company and Horizon BCBSNJ have entered into several service agreements whereby Horizon BCBSNJ provides the Company with certain marketing, data processing, clerical, financial and administrative support functions.
 - a) Horizon BCBSNJ sales representatives market both Horizon BCBSNJ and the Company's products. The Company incurred \$1,398,354 and \$2,212,440 in 2016 and 2015, respectively, for these sales support services. In addition, the Company was responsible for its share of advertising.
 - b) Horizon BCBSNJ provides the Company with certain administrative services, including executive, financial, legal and human resource support. Horizon BCBSNJ also provides the computer systems and programming support needed by the Company for claims processing and customer service. These services are allocated to the Company according to a defined formula. Additionally, Horizon BCBSNJ provides various other direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions and mail services. The Company is billed for these items at cost. The Company paid \$52,320,026 in 2016 and \$47,980,039 in 2015 to Horizon BCBSNJ for these services.
 - c) The Company and Horizon BCBSNJ have entered into another agreement whereby Horizon BCBSNJ provides services to the Company related to provider network services and medical management functions. These services are provided at cost, which totaled \$8,623,555 in 2016 and \$10,582,513 in 2015. The Company paid Horizon BCBSNJ \$0 and \$639,414 in 2016 and 2015, respectively, to cover the risk related to Medicare Advantage dental claims.
- G. None
- H. None
- I. None
- J. None
- K. None
- L. None
- M. None
- N. None

11) DEBT
 Not Applicable

12) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTRETIREMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POST RETIREMENT BENEFIT PLANS

Employees of the Company participate in the Horizon BCBSNJ benefit programs. These programs provide retirement benefits as well as health and life insurance for current and former employees, based upon employee compensation and years of service. Under the existing arrangements with Horizon BCBSNJ, all pension and post retirement liabilities and funding are recorded by Horizon BCBSNJ, which is responsible for all pension and post retirement liabilities accrued by the Company's employees. The Company's share of these pension and postretirement expenses were \$6,317,457 in 2016 and \$6,586,588 in 2015.

In addition, eligible employees of the Company can participate in Horizon BCBSNJ's Management and Union Employees' Savings and Investment Plans, which are contributory savings plans for management and union employees. All management and union employees with 30 days of service can participate. In 2016 and 2015, the Company's contributions were \$1,843,840 and \$1,648,789, respectively.

13) CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI - REORGANIZATIONS

- 1. The Company has 1,000 shares of common stock authorized, and 900 shares issued and outstanding.

NOTES TO FINANCIAL STATEMENTS

2. The Company has no preferred stock outstanding.
3. 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 is subject to the Holding Company Act, which requires the New Jersey Department of Banking and Insurance (NJDOBI) approval for any dividends that exceed 3% of surplus or 25% of total assets.
4. The Company paid no dividends in 2016 or 2015.
5. Within the limitations of (3) above, there are limited to this year earnings without realized gain and losses paid as ordinary dividends to stockholders.
6. There were no restrictions placed on the Company's surplus.
7. There were no unpaid advances to surplus.
8. There was no stock held by the Company for special purposes.
9. There were no special surplus funds.
10. The portion of unassigned surplus represented or reduced by unrealized gains and losses in 2016 was \$(17,831,915).
11. The Company has no surplus notes.
12. There has been no quasi-reorganization.
13. There has been no quasi-reorganization.

14) LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A. Contingent commitments-None
- B. Assessments-None
- 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
- G.

15) LEASES

A. Lessee Operating Lease

The Company has non-cancellable-operating leases for real estate and equipment that expire over the next nine years. Future minimum payments by year and in the aggregate under all non-cancellable-operating leases having initial or remaining terms of one year or more consisted of the following at December 31, 2016:

		Minimum Lease Payments
2017	\$	2,593,272
2018		2,621,474
2019		-
2020		-
2021		-
Thereafter		-
	\$	5,160,747

B. Lessor Leases – None

Total rent expense for operating leases in 2016 and same period in 2015 was approximately \$2,630,086 and approximately \$3,037,277, respectively.

16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS 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

A. ASO Plans – None

B. ASC 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

	ASC	Uninsured Portion of	Total
	<u>Uninsured Plans</u>	<u>Partially Insured Plans</u>	<u>ASC</u>
Gross reimbursement for Medical cost incurred	\$ 59,186,871	\$ -	\$ 59,186,871
Gross administrative fees accrued	2,635,854	-	2,635,854
Other income or expenses (including interest paid to or received from plans)			
Gross expenses incurred (claims and administrative)	61,822,725	-	61,822,725

19) **DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS**
Not applicable

20) **FAIR VALUE MEASUREMENTS**

Assets and liabilities that are required to be reported at fair value should be classified in a hierarchy for disclosure purposes consisting of three levels based on the observability of inputs used to determine fair value. The levels are as follows:

- Level 1 – Unadjusted observable inputs for identical assets, such as quoted market prices in active markets at the measurement date.
- Level 2 – Inputs other than quoted prices in active markets that are either directly or indirectly observable.
- Level 3 – Unobservable inputs for which little or no market data exists, therefore requiring an entity to develop its own assumptions.

December 31, 2016	Level I	Level II	Level III	Total
Fixed income debt securities				
Domestic				
Corporate bonds, available-for-sale, at fair value	\$ -	\$ 3,435,380.95	\$ -	\$ 3,435,380.95
Total fixed income debt securities	-	3,435,381	-	3,435,381
Equity securities				
Domestic	146,136,655	-	-	146,136,655
Foreign	87,425,490	-	-	87,425,490
Total equity securities	233,562,145	-	-	233,562,145
Total	\$ 233,562,145	\$ 3,435,381	\$ -	\$ 236,997,526
December 31, 2015	Level I	Level II	Level III	Total
Fixed income debt securities				
Domestic				
Corporate bonds, available-for-sale, at fair value	\$ -	\$ 3,631,955.85	\$ -	\$ 3,631,955.85
Total fixed income debt securities	-	3,631,956	-	3,631,956
Equity securities				
Domestic	125,190,658	-	-	125,190,658
Foreign	83,428,367	-	-	83,428,367
Total equity securities	208,619,025	-	-	208,619,025
Total	\$ 208,619,025	\$ 3,631,956	\$ -	\$ 212,250,981

21) **OTHER ITEMS**

- Unusual or infrequent items – None
- Trouble Debt Restructuring – None
- Other Disclosures – None
- Business Interruption Insurance Recoveries - None
- State transferable and non-transferable tax credits – None
- Sub-prime mortgage related risk exposure – None
- Retained assets – None
- Insurance –Linked Securities (ILS) 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 27, 2017.

23) **REINSURANCE**

Not applicable

24) **RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION**

NOTES TO FINANCIAL STATEMENTS

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
Prior Reporting Year						
(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	-
Current Reporting Year-to-Date						
(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	-

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	Amount
a.	Permanent ACA Risk Adjustment Program	
	Asset	
1	Premium adjustments receivable due to ACA Risk Adjustment	2,864,000
	Liabilities	
2	Risk adjustment user fees payable for ACA Risk Adjustment	-
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	2,864,000
5	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	-
b.	A Reinsurance Program	
	Asset	
1	Amounts recoverable for claims paid due to ACA Reinsurance	-
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	-
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	-

NOTES TO FINANCIAL STATEMENTS

	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	Ref	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
					5	6	7	8		9	10
1	2	3	4	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		
(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission)											
a Permanent ACA Risk Adjustment Program											
1 Premium adjustment receivable	-	-	2,939,127	-	(2,939,127)	-	2,939,786	-	A	659	-
2 Premium adjustment (payable)	-	-	-	-	-	-	-	-	B	-	-
3 Subtotal ACA Permanent Risk Adjustment Program	-	-	2,939,127	-	(2,939,127)	-	2,939,786	-		659	-
b Transitional ACA Reinsurance Program											
1 Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
2 Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	D	-	-
3 Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium	-	-	-	-	-	-	-	-	F	-	-
5 Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	G	-	-
6 Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7 Subtotal ACA transitional Reinsurance program	-	-	-	-	-	-	-	-		-	-
c Temporary ACA Risk Corridors Program											
1 Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
2 Reserve for rate credited or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
3 Subtotal ACA Risk Corridors program	-	-	-	-	-	-	-	-		-	-
d Total for ACA Risk sharing provisions	-	-	2,939,127	-	(2,939,127)	-	2,939,786	-		659	-

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

Reserves for incurred claims attributable to insured events of prior years of \$17,189,230 and \$6,363,893 favorably impacted our results of operations in 2016 and 2015, respectively, as a result of re-estimation of unpaid claims. The 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

The Company reported a receivable from its pharmacy benefits manager for pharmacy rebates.

29) PARTICIPATING POLICIES

Not applicable

30) PREMIUM DEFICIENCY RESERVES

Not applicable

31) ANTICIPATED SALVAGE AND SUBROGATION

Not applicable

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 [] No [X] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain
The Audit Committee of Horizon BCBSNJ, the reporting entity's ultimate parent, is designated as the Audit Committee for the reporting entity..
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 [] No [X]
- | | |
|---|-----------|
| 12.11 Name of real estate holding company |0 |
| 12.12 Number of parcels involved |0 |
| 12.13 Total book/adjusted carrying value | \$0 |
- 12.2 If yes, provide explanation
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 [X] No []
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s)
The changes are largely focused on the addition of Enterprise Risk language and strengthening non-retaliation and IT asset control.....
- 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 | | \$.....1,002,266 |
| 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 [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....1,734,118

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 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	\$	0
25.28	On deposit with states	\$	594,531,518
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	\$	0
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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. \$ 0

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 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.....	New York, NY.....
Wells Fargo.....	San Francisco, CA.....
Bank of America.....	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)
Institutional Cash Distributors, LLC.....	San Francisco, CA.....	The company utilized 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

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
Prudential Investment Mgmt, Inc.....	U.....
Vanguard Group, Inc.....	U.....
PACIFIC INVESTMENT MANAGEMENT COMPANY LLC.....	U.....
Black Rock, Inc.....	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
105676.....	Prudential Investment Mgmt, Inc.....	5493009SX8QJBZY1GB87.....	SEC.....	NO.....
105958.....	Vanguard Group, Inc.....	5490002789CX3LOCJP65.....	SEC.....	NO.....
104559.....	PACIFIC INVESTMENT MANAGEMENT COMPANY.....	549300KGPYQZXGMYYN38.....	SEC.....	NO.....
107105.....	Black Rock, Inc.....	549300LVXY1VJKE13M84.....	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.....	146,031,655
29.2002. 922042-63-5.....	Vanguard Intl Equity Index Fd.....	87,425,490
29.2999 TOTAL		233,457,146

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

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.....	7,511,868	12/31/2016.....
Vanguard High Dividend Yld Idx Inv.....	EXXON MOBIL CORP.....	6,023,806	12/31/2016.....
Vanguard High Dividend Yld Idx Inv.....	JOHNSON&JOHNSON.....	5,059,997	12/31/2016.....
Vanguard High Dividend Yld Idx Inv.....	JPMORGAN CHASE.....	4,982,600	12/31/2016.....
Vanguard High Dividend Yld Idx Inv.....	GENERAL ELECTRIC.....	4,470,029	12/31/2016.....
Vanguard Intl Equity Index Fd.....	NESTLE SA-REG.....	1,088,447	12/31/2016.....
Vanguard Intl Equity Index Fd.....	NOVARTIS AG-REG.....	846,279	12/31/2016.....
Vanguard Intl Equity Index Fd.....	ROCHE HLDG-GENUS.....	797,320	12/31/2016.....
Vanguard Intl Equity Index Fd.....	HSBC HOLDINGS PL.....	796,446	12/31/2016.....
Vanguard Intl Equity Index Fd.....	TOYOTA MOTOR.....	789,452	12/31/2016.....

GENERAL INTERROGATORIES

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.....	1,224,675,748	1,238,099,082	13,423,334
30.2 Preferred Stocks.....	105,000	105,000	0
30.3 Totals	1,224,780,748	1,238,204,082	13,423,334

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

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$1,372,909

33.2 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.....	\$1,372,909

34.1 Amount of payments for legal expenses, if any? \$0

34.2 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
.....	\$
.....	\$
.....	\$

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$0

35.2 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
.....	\$
.....	\$
.....	\$

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?0
- 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 \$0
- 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 lives0
- 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 lives0
- 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 lives0
- 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 lives0

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator	\$4,868,044,128	\$4,259,024,428
2.2 Premium Denominator	\$4,861,439,092	\$4,568,739,013
2.3 Premium Ratio (2.1/2.2)	.....1.001	.....0.932
2.4 Reserve Numerator	\$440,290,007	\$403,137,779
2.5 Reserve Denominator	\$442,057,940	\$414,394,905
2.6 Reserve Ratio (2.4/2.5)	.....0.996	.....0.973

- 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:
Contracts with participating providers contain conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with Horizon Healthcare Services, Inc.
- 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. In addition, the reporting entity has entered into a parental support agreement with Horizon Healthcare Services, Inc.
- 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 utilizes actuarial triangles.
8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year38,917
- 8.2 Number of providers at end of reporting year33,598
- 9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [] No [X]
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months0
- 9.22 Business with rate guarantees over 36 months0

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 []
- 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 [X] No []
- 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. \$.....164,206,353
- 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
See Health Risk Based Capital filing for details of calculation.
12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 Counties in 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 lives0

*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 2016	2 2015	3 2014	4 2013	5 2012
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28).....	1,601,467,372	1,439,404,015	1,339,526,692	1,318,399,422	1,235,947,344
2. Total liabilities (Page 3, Line 24).....	603,464,984	589,317,426	753,635,254	740,783,064	693,333,466
3. Statutory minimum capital and surplus requirement.....	164,206,353	155,511,619	133,847,532	141,823,529	137,554,885
4. Total capital and surplus (Page 3, Line 33).....	998,002,386	850,086,591	585,891,436	577,616,358	542,613,878
Income Statement (Page 4)					
5. Total revenues (Line 8).....	4,868,044,128	4,561,512,758	3,916,591,246	4,115,504,355	4,099,914,811
6. Total medical and hospital expenses (Line 18).....	4,226,732,901	4,010,313,517	3,451,216,895	3,676,847,709	3,637,542,448
7. Claims adjustment expenses (Line 20).....	135,582,998	188,459,188	150,653,211	137,202,623	130,012,857
8. Total administrative expenses (Line 21).....	342,188,657	295,360,958	324,248,716	310,389,547	299,531,778
9. Net underwriting gain (loss) (Line 24).....	163,539,572	67,379,095	(9,527,576)	(8,935,524)	32,827,728
10. Net investment gain (loss) (Line 27).....	41,675,205	39,868,864	45,270,386	53,510,689	39,183,480
11. Total other income (Lines 28 plus 29).....	0	0	0	0	0
12. Net income or (loss) (Line 32).....	151,244,781	71,974,602	21,373,629	36,147,329	50,403,104
Cash Flow (Page 6)					
13. Net cash from operations (Line 11).....	112,990,882	93,834,965	96,625,160	(107,803,099)	103,481,012
Risk-Based Capital Analysis					
14. Total adjusted capital.....	998,002,386	850,086,591	585,891,436	577,616,358	542,613,878
15. Authorized control level risk-based capital.....	164,206,353	155,511,619	133,847,532	141,823,529	137,554,885
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7).....	897,267	850,138	833,309	754,765	895,661
17. Total members months (Column 6, Line 7).....	10,578,334	10,357,580	9,063,476	10,220,479	10,666,066
Operating Percentage (Page 4)					
(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).....	86.8	87.9	88.1	89.3	88.7
20. Cost containment expenses.....	1.8	2.4	2.1	1.6	1.4
21. Other claims adjustment expenses.....	1.0	1.7	1.7	1.8	1.8
22. Total underwriting deductions (Line 23).....	96.6	98.5	100.2	100.2	99.2
23. Total underwriting gain (loss) (Line 24).....	3.4	1.5	(0.2)	(0.2)	0.8
Unpaid Claims Analysis					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5).....	357,483,140	389,426,793	334,941,108	405,929,412	304,187,201
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)].....	403,137,780	425,520,238	370,555,917	418,278,272	334,868,384
Investments In Parent, Subsidiaries and Affiliates					
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).....	0	0	0	0	0
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	0	0
32. Total of above Lines 26 to 31.....	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above.....	0	0	0	0	0

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	0	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0	0	0	0
3. Arizona	AZ	N	0	0	0	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0	0	0	0
5. California	CA	N	0	0	0	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0	0	0	0
9. District of Columbia	DC	N	0	0	0	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0	0	0	0
14. Illinois	IL	N	0	0	0	0	0	0	0	0
15. Indiana	IN	N	0	0	0	0	0	0	0	0
16. Iowa	IA	N	0	0	0	0	0	0	0	0
17. Kansas	KS	N	0	0	0	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0	0	0	0
26. Missouri	MO	N	0	0	0	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0	0	0
31. New Jersey	NJ	L	43,829,596	0	4,817,609,496	0	0	0	4,861,439,092	0
32. New Mexico	NM	N	0	0	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0	0	0
34. North Carolina	NC	N	0	0	0	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0	0	0	0
36. Ohio	OH	N	0	0	0	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0	0	0	0
41. South Carolina	SC	N	0	0	0	0	0	0	0	0
42. South Dakota	SD	N	0	0	0	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX		43,829,596	0	4,817,609,496	0	0	0	4,861,439,092	0
60. Reporting entity contributions for Employee Benefit Plans	XXX								0	
61. Total (Direct Business)	(a) 1		43,829,596	0	4,817,609,496	0	0	0	4,861,439,092	0
DETAILS OF WRITE-INS										
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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAIC#	Federal Employee #	
-----	-----	
55069	22-0999690	I. Horizon Healthcare Services, Inc. (1)
	22-2561496	A. 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, 2016
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

NAIC Group Code 1202 , 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245
(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 []
 Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization [X]
 Other [] Is HMO, Federally Qualified? Yes [] No [X]

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

Statutory Home Office 3 Penn 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 973-466-5954
(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 973-466-5954
(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 973-466-4632
(E-Mail Address) (Fax Number)

OFFICERS

<u>Kevin Patrick Conlin</u>	<u>CEO</u>	<u>Linda Anne Willett</u>	<u>Secretary</u>
<u>David Robert Huber</u>	<u>Executive Vice President/CFO/Treasurer</u>	<u>Robert Anthony Marino</u>	<u>Chairman</u>

OTHER OFFICERS

<u>Erhardt Hsiao Lin Preitauer</u>	<u>President</u>	<u>Jai Prasad Pillai</u>	<u>Executive Vice President</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>		

DIRECTORS OR TRUSTEES

<u>Christopher Michael Lepre</u>	<u>Kevin Patrick Conlin</u>	<u>David Robert Huber</u>	<u>Robert Anthony Marino</u>
<u>Mark Leon Barnard</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Allen James Karp</u>	<u>Paul Gregory Alexander M.D.</u>

State of New Jersey

ss

County of Essex

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

Kevin Patrick Conlin
CEO

Linda Anne Willett
Secretary

David Robert Huber
Executive 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	481,513,002	33.561	481,513,002	0	481,513,002	33.561
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	315,412,347	21.984	315,412,347	0	315,412,347	21.984
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	2,139,113	0.149	2,139,113	0	2,139,113	0.149
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	171,240	0.012	171,240	0	171,240	0.012
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	5,080,293	0.354	5,080,293	0	5,080,293	0.354
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	30,908,107	2.154	30,908,107	0	30,908,107	2.154
1.512 Issued or guaranteed by FNMA and FHLMC	122,159,337	8.514	122,159,337	0	122,159,337	8.514
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	0	0.000	0	0	0	0.000
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	37,365	0.003	37,365	0	37,365	0.003
1.523 All other	7,552,236	0.526	7,552,236	0	7,552,236	0.526
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	124,122,632	8.651	124,122,632	0	124,122,632	8.651
2.2 Unaffiliated non-U.S. securities (including Canada)	42,200,235	2.941	42,200,235	0	42,200,235	2.941
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	233,457,146	16.272	233,457,146	0	233,457,146	16.272
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	105,000	0.007	105,000	0	105,000	0.007
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
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	2,500,069	0.174	2,500,069	0	2,500,069	0.174
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	67,390,354	4.697	67,390,354	0	67,390,354	4.697
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	1,434,748,474	100.000	1,434,748,474	0	1,434,748,474	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.....		0
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.....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	0	
9.2 Totals, Part 3, Column 13.....	0	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.....		0
13. Subtotal (Line 11 plus Line 12).....		0
14. Deduct total nonadmitted amounts.....		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		1,307,470,866
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		848,633,031
3. Accrual of discount.....		913,996
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	67,499	
4.2 Part 2, Section 1, Column 15.....	(1,000)	
4.3 Part 2, Section 2, Column 13.....	18,285,303	
4.4 Part 4, Column 11.....	129,923	18,481,725
5. Total gain (loss) on disposals, Part 4, Column 19.....		2,083,063
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		807,944,973
7. Deduct amortization of premium.....		4,129,846
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.....	649,810	
9.2 Part 2, Section 1, Column 17.....	0	
9.3 Part 2, Section 2, Column 14.....	0	
9.4 Part 4, Column 13.....	0	649,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,364,858,051
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11).....		1,364,858,051

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	512,421,108	518,948,994	515,419,590	509,206,417
	2. Canada	0	0	0	0
	3. Other Countries	2,139,113	2,049,125	2,144,700	2,150,000
	4. Totals	514,560,221	520,998,119	517,564,290	511,356,417
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	171,240	240,598	171,399	170,000
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	442,651,977	448,123,354	445,664,464	434,455,930
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	131,712,232	133,175,141	132,553,365	128,906,488
	9. Canada	2,109,246	2,120,374	2,109,828	1,962,368
	10. Other Countries	40,090,989	40,061,652	40,415,988	39,390,399
	11. Totals	173,912,467	175,357,167	175,079,181	170,259,255
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,131,295,905	1,144,719,238	1,138,479,335	1,116,241,602
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	105,000	105,000	100,000	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	105,000	105,000	100,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	105,000	105,000	100,000	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	233,457,146	233,457,146	200,824,707	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	233,457,146	233,457,146	200,824,707	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	233,457,146	233,457,146	200,824,707	
	26. Total Stocks	233,562,146	233,562,146	200,924,707	
	27. Total Bonds and Stocks	1,364,858,051	1,378,281,383	1,339,404,042	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	136,764,156	241,575,805	220,417,524	5,070,831	1,592,792	XXX	605,421,108	49.4	543,012,900	46.7	605,421,108	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	136,764,156	241,575,805	220,417,524	5,070,831	1,592,792	XXX	605,421,108	49.4	543,012,900	46.7	605,421,108	0
2. All Other Governments												
2.1 NAIC 1	0	0	544,825	0	0	XXX	544,825	0.0	0	0.0	0	544,825
2.2 NAIC 2	0	0	948,788	0	645,499	XXX	1,594,288	0.1	550,202	0.1	1,594,288	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	1,493,613	0	645,499	XXX	2,139,113	0.2	550,202	0.1	1,594,288	544,825
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	97,835	73,405	XXX	171,240	0.0	738,831	0.1	171,240	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	97,835	73,405	XXX	171,240	0.0	738,831	0.1	171,240	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,177,661	131,447,882	259,327,867	19,504,256	14,016,069	XXX	441,473,735	36.1	451,851,163	38.9	441,473,735	0
5.2 NAIC 2	0	92,702	185,976	528,725	370,839	XXX	1,178,243	0.1	1,186,721	0.1	1,178,243	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	17,177,661	131,540,584	259,513,843	20,032,981	14,386,908	XXX	442,651,977	36.2	453,037,884	39.0	442,651,977	0

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,470,133	31,358,938	21,350,661	3,065,683	9,379,280	XXX	71,624,695	5.8	89,709,285	7.7	53,634,348	17,990,347
6.2 NAIC 2	2,161,461	28,540,994	41,998,935	5,544,181	19,163,235	XXX	97,408,805	8.0	71,248,512	6.1	78,351,708	19,057,098
6.3 NAIC 3	0	1,507,165	1,631,035	104,754	942,492	XXX	4,185,445	0.3	4,100,452	0.4	3,319,820	865,625
6.4 NAIC 4	0	508,750	0	0	266,250	XXX	775,000	0.1	510,000	0.0	775,000	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	8,631,595	61,915,846	64,980,630	8,714,618	29,751,256	XXX	173,993,946	14.2	165,568,249	14.2	136,080,876	37,913,070
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	152,733	0.0	0	0
7.2 NAIC 2	0	95,000	0	0	0	XXX	95,000	0.0	95,000	0.0	95,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	95,000	0	0	0	XXX	95,000	0.0	247,733	0.0	95,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 160,411,950	404,382,624	501,640,877	27,738,606	25,061,546	.0	1,119,235,603	91.4	XXX	XXX	1,100,700,430	18,535,173
10.2 NAIC 2	(d) 2,161,461	28,728,696	43,133,699	6,072,906	20,179,573	.0	100,276,336	8.2	XXX	XXX	81,219,238	19,057,098
10.3 NAIC 3	(d) 0	1,507,165	1,631,035	104,754	942,492	.0	4,185,445	0.3	XXX	XXX	3,319,820	865,625
10.4 NAIC 4	(d) 0	508,750	0	0	266,250	.0	775,000	0.1	XXX	XXX	775,000	0
10.5 NAIC 5	(d) 0	0	0	0	0	(e) .0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	(e) .0	0	0.0	XXX	XXX	0	0
10.7 Totals	162,573,411	435,127,235	546,405,611	33,916,266	46,449,861	.0	(b) 1,224,472,384	100.0	XXX	XXX	1,186,014,489	38,457,895
10.8 Line 10.7 as a % of Col. 7	13.3	35.5	44.6	2.8	3.8	0.0	100.0	XXX	XXX	XXX	96.9	3.1
11. Total Bonds Prior Year												
11.1 NAIC 1	199,301,634	381,748,375	436,498,679	29,586,793	38,329,431	XXX	XXX	XXX	1,085,464,912	93.3	1,058,878,336	26,586,576
11.2 NAIC 2	6,026,324	17,953,727	26,679,097	5,183,596	17,237,691	XXX	XXX	XXX	73,080,435	6.3	60,170,581	12,909,855
11.3 NAIC 3	589,989	1,893,040	1,496,125	0	121,298	XXX	XXX	XXX	4,100,452	0.4	2,960,321	1,140,131
11.4 NAIC 4	0	510,000	0	0	0	XXX	XXX	XXX	510,000	0.0	510,000	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(e) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(e) 0	0.0	0	0
11.7 Totals	205,917,948	402,105,141	464,673,901	34,770,389	55,688,420	XXX	XXX	XXX	(b) 1,163,155,799	100.0	1,122,519,238	40,636,561
11.8 Line 11.7 as a % of Col. 9	17.7	34.6	40.0	3.0	4.8	XXX	XXX	XXX	100.0	XXX	96.5	3.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	155,879,586	395,217,890	497,157,973	27,738,606	24,706,375	.0	1,100,700,430	89.9	1,058,878,336	91.0	1,100,700,430	XXX
12.2 NAIC 2	1,083,581	23,542,170	34,083,169	4,994,625	17,515,692	.0	81,219,238	6.6	60,170,581	5.2	81,219,238	XXX
12.3 NAIC 3	0	751,540	1,521,035	104,754	942,492	.0	3,319,820	0.3	2,960,321	0.3	3,319,820	XXX
12.4 NAIC 4	0	508,750	0	0	266,250	.0	775,000	0.1	510,000	0.0	775,000	XXX
12.5 NAIC 5	0	0	0	0	0	.0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	0	XXX
12.7 Totals	156,963,168	420,020,349	532,762,177	32,837,985	43,430,810	.0	1,186,014,489	96.9	1,122,519,238	96.5	1,186,014,489	XXX
12.8 Line 12.7 as a % of Col. 7	13.2	35.4	44.9	2.8	3.7	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	12.8	34.3	43.5	2.7	3.5	0.0	96.9	XXX	XXX	XXX	96.9	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	4,532,364	9,164,735	4,482,904	0	355,170	.0	18,535,173	1.5	26,586,576	2.3	XXX	18,535,173
13.2 NAIC 2	1,077,880	5,186,526	9,050,530	1,078,280	2,663,881	.0	19,057,098	1.6	12,909,855	1.1	XXX	19,057,098
13.3 NAIC 3	0	755,625	110,000	0	0	.0	865,625	0.1	1,140,131	0.1	XXX	865,625
13.4 NAIC 4	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
13.7 Totals	5,610,244	15,106,886	13,643,434	1,078,280	3,019,051	.0	38,457,895	3.1	40,636,561	3.5	XXX	38,457,895
13.8 Line 13.7 as a % Col. 7	14.6	39.3	35.5	2.8	7.9	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	0.5	1.2	1.1	0.1	0.2	0.0	3.1	XXX	XXX	XXX	XXX	3.1

(a) Includes \$ 38,457,895 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 0 current year, \$ 0 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 \$ 0 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 \$ 93,000,000 ; NAIC 2 \$ 176,478 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	132,137,987	229,339,387	213,035,628	0	0	XXX	574,513,002	46.9	505,775,598	43.5	574,513,002	0
1.2 Residential Mortgage-Backed Securities	4,626,169	12,236,418	7,381,896	5,070,831	1,592,792	XXX	30,908,106	2.5	37,237,302	3.2	30,908,106	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	136,764,156	241,575,805	220,417,524	5,070,831	1,592,792	XXX	605,421,108	49.4	543,012,900	46.7	605,421,108	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	1,493,613	0	645,499	XXX	2,139,113	0.2	550,202	0.1	1,594,288	544,825
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	0	1,493,613	0	645,499	XXX	2,139,113	0.2	550,202	0.1	1,594,288	544,825
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	0	97,835	73,405	XXX	171,240	0.0	738,831	0.1	171,240	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	0	0	97,835	73,405	XXX	171,240	0.0	738,831	0.1	171,240	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	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	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	0	85,131,308	230,845,846	1,832,573	2,682,913	XXX	320,492,640	26.2	356,352,306	30.6	320,492,640	0
5.2 Residential Mortgage-Backed Securities	17,177,661	46,409,276	28,667,997	18,200,408	11,703,995	XXX	122,159,337	10.0	96,685,578	8.3	122,159,337	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	0	0.0	0	0
5.5 Totals	17,177,661	131,540,584	259,513,843	20,032,981	14,386,908	XXX	442,651,977	36.2	453,037,884	39.0	442,651,977	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,380,087	52,004,509	61,807,229	8,576,898	29,749,631	XXX	155,518,353	12.7	145,087,554	12.5	131,073,895	24,444,458
6.2 Residential Mortgage-Backed Securities	110,667	14,358	9,527	6,809	1,626	XXX	142,987	0.0	581,939	0.1	37,365	105,623
6.3 Commercial Mortgage-Backed Securities	3,195,784	3,757,712	493,116	0	0	XXX	7,446,613	0.6	9,587,996	0.8	3,048,308	4,398,305
6.4 Other Loan-Backed and Structured Securities	1,945,056	6,139,266	2,670,758	130,912	0	XXX	10,885,992	0.9	10,310,760	0.9	1,921,308	8,964,684
6.5 Totals	8,631,595	61,915,846	64,980,630	8,714,618	29,751,256	XXX	173,993,946	14.2	165,568,249	14.2	136,080,876	37,913,070
7. Hybrid Securities												
7.1 Issuer Obligations	0	95,000	0	0	0	XXX	95,000	0.0	247,733	0.0	95,000	0
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	0	95,000	0	0	0	XXX	95,000	0.0	247,733	0.0	95,000	0
8. Parent, Subsidiaries and Affiliates												
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 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
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. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	135,518,073	366,570,204	507,182,317	10,507,306	33,151,448	XXX	1,052,929,348	86.0	XXX	XXX	1,027,940,065	24,989,283
10.2 Residential Mortgage-Backed Securities	21,914,498	58,660,052	36,059,421	23,278,048	13,298,413	XXX	153,210,431	12.5	XXX	XXX	153,104,808	105,623
10.3 Commercial Mortgage-Backed Securities	3,195,784	3,757,712	493,116	0	0	XXX	7,446,613	0.6	XXX	XXX	3,048,308	4,398,305
10.4 Other Loan-Backed and Structured Securities	1,945,056	6,139,266	2,670,758	130,912	0	XXX	10,885,992	0.9	XXX	XXX	1,921,308	8,964,684
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	162,573,411	435,127,235	546,405,611	33,916,266	46,449,861	0	1,224,472,384	100.0	XXX	XXX	1,186,014,489	38,457,895
10.7 Lines 10.6 as a % Col. 7	13.3	35.5	44.6	2.8	3.8	0.0	100.0	XXX	XXX	XXX	96.9	3.1
11. Total Bonds Prior Year												
11.1 Issuer Obligations	184,239,862	347,944,552	431,244,819	10,014,060	35,308,931	XXX	XXX	XXX	1,008,752,223	86.7	983,814,470	24,937,754
11.2 Residential Mortgage-Backed Securities	16,123,280	43,883,636	29,751,871	24,463,014	20,283,020	XXX	XXX	XXX	134,504,820	11.6	133,978,766	526,054
11.3 Commercial Mortgage-Backed Securities	3,393,375	4,682,626	1,223,356	192,169	96,470	XXX	XXX	XXX	9,587,996	0.8	3,696,160	5,891,836
11.4 Other Loan-Backed and Structured Securities	2,161,431	5,594,328	2,453,856	101,145	0	XXX	XXX	XXX	10,310,760	0.9	1,029,842	9,280,918
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	205,917,948	402,105,141	464,673,901	34,770,389	55,688,420	XXX	XXX	XXX	1,163,155,799	100.0	1,122,519,238	40,636,561
11.7 Line 11.6 as a % of Col. 9	17.7	34.6	40.0	3.0	4.8	XXX	XXX	XXX	100.0	XXX	96.5	3.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	134,382,823	358,427,431	495,568,388	9,429,026	30,132,397	XXX	1,027,940,065	83.9	983,814,470		1,027,940,065	XXX
12.2 Residential Mortgage-Backed Securities	21,808,875	58,660,052	36,059,421	23,278,048	13,298,413	XXX	153,104,808	12.5	133,978,766		153,104,808	XXX
12.3 Commercial Mortgage-Backed Securities	435,760	2,119,431	493,116	0	0	XXX	3,048,308	0.2	3,696,160		3,048,308	XXX
12.4 Other Loan-Backed and Structured Securities	335,709	813,435	641,252	130,912	0	XXX	1,921,308	0.2	1,029,842		1,921,308	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	156,963,168	420,020,349	532,762,177	32,837,985	43,430,810	0	1,186,014,489	96.9	1,122,519,238		1,186,014,489	XXX
12.7 Line 11.6 as a % of Col. 7	13.2	35.4	44.9	2.8	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10	12.8	34.3	43.5	2.7	3.5	0.0	96.9	XXX	XXX	XXX	96.9	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	1,135,250	8,142,773	11,613,929	1,078,280	3,019,051	XXX	24,989,283	2.0	24,937,754		XXX	24,989,283
13.2 Residential Mortgage-Backed Securities	105,623	0	0	0	0	XXX	105,623	0.0	526,054		XXX	105,623
13.3 Commercial Mortgage-Backed Securities	2,760,024	1,638,281	0	0	0	XXX	4,398,305	0.4	5,891,836		XXX	4,398,305
13.4 Other Loan-Backed and Structured Securities	1,609,347	5,325,832	2,029,505	0	0	XXX	8,964,684	0.7	9,280,918		XXX	8,964,684
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	5,610,244	15,106,886	13,643,434	1,078,280	3,019,051	0	38,457,895	3.1	40,636,561		XXX	38,457,895
13.7 Line 13.6 as a % of Col. 7	14.6	39.3	35.5	2.8	7.9	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	0.5	1.2	1.1	0.1	0.2	0.0	3.1	XXX	XXX	XXX	XXX	3.1

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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	59,204,624	244,056	0	58,960,568	0
2. Cost of short-term investments acquired	1,998,587,310	1,547,525,146	0	451,062,164	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	9,485	9,485	0	0	0
6. Deduct consideration received on disposals	1,964,418,146	1,454,598,778	0	509,819,368	0
7. Deduct amortization of premium	3,431	3,431	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)	93,379,842	93,176,478	0	203,364	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	93,379,842	93,176,478	0	203,364	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 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,099,335	5,099,335	0
2. Cost of cash equivalents acquired.....	20,592,958	20,592,958	0
3. Accrual of discount.....	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	3,752	3,752	0
6. Deduct consideration received on disposals.....	25,696,044	25,696,044	0
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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																					
912828-2A-7	UNITED STATES TREAS NTS				1	13,960,625		91,9730	14,000,000	13,961,976	0	1,351	0	0	1.500	1.536	FA	79,321	0	08/18/2016	08/15/2026
912828-B6-6	UNITED STATES TREAS NTS				1	15,032,813		103,2810	15,000,000	15,024,522	0	(3,080)	0	0	2.750	2.743	FA	155,808	412,500	03/31/2014	02/15/2024
912828-D5-6	UNITED STATES TREAS NTS				1	17,971,875		100,4650	18,000,000	17,977,947	0	2,608	0	0	2.375	2.407	FA	161,474	427,500	08/19/2014	08/15/2024
912828-G5-3	UNITED STATES TREAS NTS				1	15,262,717		101,3980	16,000,000	15,965,178	0	90,656	0	0	4.500	5.164	MN	93,481	720,000	06/25/2007	05/15/2017
912828-HA-1	UNITED STATES TREAS NTS				1	10,868,750		102,4530	10,000,000	10,079,727	0	(124,463)	0	0	4.750	3.750	FA	179,416	475,000	12/29/2009	08/15/2017
912828-HH-6	UNITED STATES TREAS NTS				1	13,751,563		102,8910	13,000,000	13,093,082	0	(103,618)	0	0	4.250	3.438	MN	71,733	552,500	12/23/2009	11/15/2017
912828-HR-4	UNITED STATES TREAS NTS				1	13,026,975		102,8050	13,000,000	13,004,182	0	(3,590)	0	0	3.500	3.501	FA	171,861	455,000	12/23/2009	02/15/2018
912828-HZ-6	UNITED STATES TREAS NTS				1	7,193,808		103,9020	7,000,000	7,034,226	0	(23,972)	0	0	3.875	3.537	MN	35,218	271,250	07/28/2009	05/15/2018
912828-J2-7	UNITED STATES TREAS NTS				1	13,996,517		97,3280	13,438,000	13,973,655	0	(22,862)	0	0	2.000	1.483	FA	101,515	0	08/18/2016	02/15/2025
912828-JH-4	UNITED STATES TREAS NTS				1	29,234,375		104,7150	25,000,000	25,829,023	0	(498,262)	0	0	4.000	1.924	FA	377,717	1,000,000	12/19/2008	08/15/2018
912828-JR-2	UNITED STATES TREAS NTS				1	21,650,000		104,7700	20,953,900	20,355,350	0	(182,705)	0	0	3.750	2.788	MN	97,376	750,000	03/26/2009	11/15/2018
912828-K7-4	UNITED STATES TREAS NTS				1	5,662,106		96,0670	6,000,000	5,676,469	0	(12,630)	0	0	2.000	2.273	FA	45,326	120,000	09/15/2015	06/15/2025
912828-KD-1	UNITED STATES TREAS NTS				1	38,776,563		103,1410	40,000,000	39,697,868	0	134,969	0	0	2.750	3.146	FA	415,489	1,100,000	05/26/2009	02/15/2019
912828-KO-2	UNITED STATES TREAS NTS				1	19,090,234		104,2620	20,852,340	19,744,878	0	101,169	0	0	3.125	3.726	MN	81,146	625,000	12/29/2009	05/15/2019
912828-LJ-7	UNITED STATES TREAS NTS				1	31,498,418		105,8590	33,610,360	31,671,805	0	27,762	0	0	3.625	3.759	FA	434,729	1,150,938	12/28/2009	08/15/2019
912828-LY-4	UNITED STATES TREAS NTS				1	22,413,359		105,5040	24,265,897	22,805,982	0	62,977	0	0	3.375	3.721	MN	100,784	776,250	03/18/2010	11/15/2019
912828-M5-6	UNITED STATES TREAS NTS				1	64,556,094		98,7190	63,000,000	64,427,837	0	(128,652)	0	0	2.250	1.983	MN	184,040	1,417,500	12/16/2016	11/15/2025
912828-MP-2	UNITED STATES TREAS NTS				1	17,807,344		106,4100	19,153,836	17,931,930	0	20,176	0	0	3.625	3.790	FA	246,461	652,500	02/18/2010	02/15/2020
912828-PC-8	UNITED STATES TREAS NTS				1	9,236,719		103,3590	10,335,940	9,664,989	0	79,416	0	0	2.625	3.591	MN	34,081	262,500	02/17/2011	11/15/2020
912828-PX-2	UNITED STATES TREAS NTS				1	10,050,781		107,3440	10,734,380	10,023,139	0	(5,122)	0	0	3.625	3.596	FA	136,923	362,500	02/17/2011	02/15/2021
912828-QN-3	UNITED STATES TREAS NTS				1	8,627,500		105,3790	8,957,207	8,560,680	0	(12,834)	0	0	3.125	2.971	MN	34,487	265,625	06/08/2011	05/15/2021
912828-R3-6	UNITED STATES TREAS NTS				1	14,840,625		93,2500	13,987,500	14,849,788	0	9,163	0	0	1.625	1.749	MN	31,647	121,875	05/17/2016	05/15/2026
912828-TY-6	UNITED STATES TREAS NTS				1	4,945,313		97,3200	4,866,015	4,966,402	0	5,393	0	0	1.625	1.754	MN	10,549	81,250	12/26/2012	11/15/2022
912828-U7-3	UNITED STATES TREAS NTS				1	994,220		99,7620	1,000,000	994,288	0	67	0	0	1.375	1.580	JD	642	0	12/19/2016	12/15/2019
912828-V2-3	UNITED STATES TREAS NTS				1	349,768		100,0470	350,164	349,768	0	0	0	0	2.250	2.273	JD	22	0	12/30/2016	12/31/2023
912828-VS-6	UNITED STATES TREAS NTS				1	28,487,969		101,7730	29,514,286	28,645,928	0	48,200	0	0	2.500	2.721	FA	273,845	725,000	08/13/2013	08/15/2023
912828-WS-5	UNITED STATES TREAS NTS				1	2,022,109		100,7460	2,014,922	2,021,047	0	(1,062)	0	0	1.625	1.200	JD	16,340	0	11/15/2016	06/30/2019
912828-XB-1	UNITED STATES TREAS NTS				1	32,253,750		98,0310	31,369,984	32,244,838	0	(13,855)	0	0	2.125	2.038	MN	88,287	573,750	05/17/2016	05/15/2025
912828-S5-0	UNITED STATES TREAS NTS TIPS				1	733,359		97,5180	750,000	734,499	945	195	0	0	0.125	0.435	JJ	437	0	11/30/2016	07/15/2026
0199999	U.S. Governments - Issuer Obligations					484,496,329	XXX	488,149,126	479,788,000	481,513,002	945	(527,345)	0	0	XXX	XXX	XXX	3,660,156	13,298,438	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR			4	1	57,290		111,3930	56,392	57,220	0	(14)	0	0	5.000	4.559	MON	235	2,824	02/04/2009	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	185,291		104,4320	178,241	170,677	0	(188)	0	0	3.500	2.000	MON	498	5,984	11/13/2012	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	446,793		101,6790	438,801	431,553	0	(168)	0	0	3.000	2.473	MON	1,079	7,570	05/02/2016	01/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	218,672		101,6790	225,784	222,055	0	44	0	0	3.000	3.252	MON	555	6,672	08/09/2013	08/20/2043
36179O-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	672,012		106,2880	670,027	630,388	0	(258)	0	0	4.000	2.179	MON	2,101	25,280	02/17/2015	02/20/2045
36179O-6P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	7,881,764		104,0600	7,795,326	7,491,186	0	(1,539)	0	0	3.500	2.570	MON	21,849	241,829	08/25/2016	03/20/2045
36179O-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,785,246		106,2880	4,777,820	4,495,167	0	(1,775)	0	0	4.000	2.266	MON	14,984	180,222	04/22/2015	10/20/2044
36179O-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	628,286		106,2880	624,469	587,526	0	(240)	0	0	4.000	2.186	MON	1,958	23,567	02/05/2015	12/20/2044
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	489,801		104,0570	494,754	475,463	0	87	0	0	3.500	2.950	MON	1,387	0	12/16/2016	04/20/2045
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,578,994		104,0590	1,573,276	1,511,903	0	(866)	0	0	3.500	2.666	MON	4,410	53,032	08/20/2015	08/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,091,503		106,3870	1,092,103	1,026,542	0	(588)	0	0	4.000	2.321	MON	3,422	41,214	12/22/2015	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,746,953		101,3970	1,743,701	1,719,680	0	(532)	0	0	3.000	2.782	MON	4,299	47,367	01/04/2016	12/20/2045

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	844,940	104.0630	842,538	809,645	844,413	0	(564)	0	0	3.500	2.727	MON	2,361	26,381	12/22/2015	12/20/2045
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,509,803	104.0640	1,479,779	1,421,993	1,509,787	0	(16)	0	0	3.500	2.404	MON	4,147	10,979	10/14/2016	05/20/2046
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,268,394	101.3970	2,197,665	2,167,390	2,267,913	0	(481)	0	0	3.000	2.430	MON	5,418	27,092	07/14/2016	07/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	665,481	101.3970	643,849	634,980	665,364	0	(117)	0	0	3.000	2.473	MON	1,587	4,884	10/07/2016	08/20/2046
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	99,780	108.0970	106,511	98,533	99,703	0	(13)	0	0	4.500	4.162	MON	370	4,444	10/01/2009	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	249,293	106.5190	246,910	231,800	248,610	0	(138)	0	0	4.000	2.026	MON	773	9,288	04/02/2012	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	232,776	104.3950	224,065	214,633	231,798	0	(241)	0	0	3.500	2.023	MON	626	7,526	08/01/2012	02/20/2042
36202F-40-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	677,024	104.3950	653,667	626,150	674,487	0	(672)	0	0	3.500	2.073	MON	1,826	21,958	09/04/2012	03/20/2042
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	149,645	108.1690	157,646	145,741	149,576	0	(1)	0	0	4.500	3.762	MON	547	6,320	02/22/2016	09/20/2039
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	19,687	107.7220	20,633	19,154	19,665	0	(4)	0	0	4.500	3.740	MON	72	864	02/03/2011	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	896,666	107.2490	924,715	862,217	895,899	0	(332)	0	0	4.000	2.927	MON	2,874	34,557	05/07/2014	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	216,941	110.6310	220,376	199,200	216,555	0	(146)	0	0	5.000	2.594	MON	830	9,982	06/23/2011	03/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	262,959	109.9800	260,542	236,900	263,020	0	(221)	0	0	5.000	2.016	MON	987	11,876	10/31/2012	05/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	113,501	107.7220	111,372	103,388	113,564	0	64	0	0	4.500	1.844	MON	388	775	10/13/2016	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	157,869	107.7790	154,989	143,803	157,958	0	89	0	0	4.500	1.847	MON	539	1,079	10/13/2016	09/20/2041
36225B-T0-1	GNMA PASS-THRU X PLATINUM 30YR			4	1	39,350	116.0230	44,891	38,691	39,269	0	(21)	0	0	6.000	0.000	MON	193	2,324	02/14/2005	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	28,138	115.8340	32,058	27,676	28,085	0	(13)	0	0	6.000	0.000	MON	138	1,662	02/14/2005	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	48,321	115.8370	55,075	47,545	48,236	0	(23)	0	0	6.000	0.000	MON	238	2,854	02/14/2005	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1	56,222	115.8330	64,078	55,319	56,119	0	(29)	0	0	6.000	0.000	MON	277	3,323	02/14/2005	08/15/2033
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	76,981	101.2450	74,360	73,446	76,200	0	(238)	0	0	2.500	1.555	MON	153	1,837	08/01/2012	05/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	198,623	101.4880	188,888	186,118	197,904	0	(206)	0	0	3.000	2.052	MON	465	5,590	12/03/2012	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY			4,5	1	450,607	101.4880	438,243	431,816	449,563	0	(302)	0	0	3.000	2.386	MON	1,080	13,032	04/01/2013	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	22,921	112.7870	25,975	23,031	22,926	0	1	0	0	5.500	0.000	MON	106	1,275	09/20/2004	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	19,231	115.9070	22,045	19,019	19,203	0	(9)	0	0	6.000	0.000	MON	95	1,141	03/18/2005	04/15/2034
36201D-W6-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	179,683	107.0480	179,383	167,573	179,026	0	(306)	0	0	4.000	3.140	MON	559	6,704	12/28/2011	10/15/2041
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	36,676	113.0000	41,589	36,805	36,680	0	1	0	0	5.500	0.000	MON	169	2,047	09/20/2004	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	54,161	115.0380	61,332	53,314	54,050	0	(33)	0	0	6.000	0.000	MON	267	3,200	08/18/2003	07/15/2032
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	3,194	115.9510	3,651	3,149	3,188	0	(1)	0	0	6.000	0.000	MON	16	189	03/18/2005	02/15/2034

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	49,292		111,5490	49,531	49,305	0	3	0	0	5.500	0.000	MON	227	2,725	09/20/2004	09/15/2034
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,869		113,0170	1,883	1,870	0	0	0	0	5.500	0.000	MON	9	104	08/18/2003	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	38,567		112,9790	38,672	38,570	0	1	0	0	5.500	0.000	MON	177	2,138	09/20/2004	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	37,546		111,9420	37,844	37,571	0	8	0	0	5.500	0.000	MON	173	2,082	08/18/2003	08/15/2033
36291B-OX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	90,670		112,5660	90,910	90,674	0	1	0	0	5.500	0.000	MON	417	5,002	09/20/2004	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	38,693		111,6490	38,815	38,697	0	1	0	0	5.500	0.000	MON	178	2,156	09/20/2004	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	47,100		112,9340	47,244	47,104	0	1	0	0	5.500	0.000	MON	217	2,599	09/20/2004	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	14,607		114,8760	14,436	14,587	0	(6)	0	0	6.000	0.000	MON	72	866	03/18/2005	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,571		115,0960	13,406	13,551	0	(5)	0	0	6.000	0.000	MON	67	823	02/14/2005	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,378		113,4340	25,931	26,328	0	(15)	0	0	6.000	0.000	MON	130	1,556	03/18/2005	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	2,093		113,4130	2,058	2,089	0	(1)	0	0	6.000	0.000	MON	10	123	03/18/2005	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,314		109,3260	15,019	16,225	0	(39)	0	0	5.000	2.640	MON	63	751	06/01/2013	04/15/2036
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	189,757		109,4910	174,690	189,223	0	(177)	0	0	5.000	2.645	MON	728	8,789	06/01/2013	11/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	64,554		109,4900	59,428	64,336	0	(69)	0	0	5.000	2.640	MON	248	2,972	06/01/2013	01/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	417,089		108,8080	410,988	416,597	0	(169)	0	0	4.500	4.363	MON	1,541	18,498	04/16/2010	10/15/2039
21H032-61-3	GNMA11 JUMBO TBA 30YR TBA 03.500%			8	1	513,691		103,9510	500,000	513,691	0	0	0	0	0.000	(0.090)	N/A	0	0	12/16/2016	01/15/2047
0299999	- Bonds - U.S. Governments - Residential Mortgage-Backed Securities					30,923,261	XXX	30,799,869	29,418,417	30,908,107	0	(10,476)	0	0	XXX	XXX	XXX	88,133	911,930	XXX	XXX
0599999	- Bonds - U.S. Governments - Subtotals - U.S. Governments					515,419,590	XXX	518,948,994	509,206,417	512,421,108	945	(537,821)	0	0	XXX	XXX	XXX	3,748,289	14,210,368	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
716540-B6-6	PETROLEOS MEXICANOS			C	1	2FE		91,8000	1,000,000	948,788	0	1,788	0	0	3.500	4.521	JJ	14,681	0	10/03/2016	01/30/2023
910860-BF-4	UNITED MEXICAN STS MTN BE			C	1	2FE		89,7500	650,000	645,499	0	49	0	0	4.600	4.698	JJ	13,123	14,950	04/27/2016	01/23/2046
831594-AG-1	SLOVENIA REP 144A			C		1FE		109,5500	500,000	544,825	0	(5,377)	0	0	5.250	3.839	FA	9,698	26,250	08/10/2015	02/18/2024
0699999	- Bonds - All Other Governments - Issuer Obligations					2,144,700	XXX	2,049,125	2,150,000	2,139,113	0	(3,540)	0	0	XXX	XXX	XXX	37,501	41,200	XXX	XXX
1099999	- Bonds - All Other Governments - Subtotals - All Other Governments					2,144,700	XXX	2,049,125	2,150,000	2,139,113	0	(3,540)	0	0	XXX	XXX	XXX	37,501	41,200	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A-7D-0	CALIFORNIA ST				4	1FE		171,399	141,5280	171,240	0	(27)	0	0	7.300	7.361	AO	3,103	12,410	10/08/2009	10/01/2039
1199999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					171,399	XXX	240,598	170,000	171,240	0	(27)	0	0	XXX	XXX	XXX	3,103	12,410	XXX	XXX
1799999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					171,399	XXX	240,598	170,000	171,240	0	(27)	0	0	XXX	XXX	XXX	3,103	12,410	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.					1FE		20,000	20,000	20,000	0	0	0	0	4.263	4.308	MS	38	0	12/02/2016	09/15/2032
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV.					1FE		141,7250	400,000	546,739	0	(4,012)	0	0	7.834	5.032	FA	11,838	31,336	01/10/2013	02/15/2041
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL					1FE		75,000	75,000	75,000	0	0	0	0	6.263	6.361	AO	1,174	4,697	10/28/2009	04/01/2049
072024-NJ-2	BAY AREA TOLL AUTH CALIF TOLL					1FE		135,5190	170,000	203,970	0	(1,009)	0	0	6.918	5.321	AO	2,940	11,761	08/29/2011	04/01/2040
130179-GV-0	CALIFORNIA EDL FACS AUTH REV.					1FE		127,1880	60,000	76,310	0	(21)	0	0	5.000	3.541	JD	250	0	12/07/2016	06/01/2046

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE			4	1FE	841,588		129,7860	650,000	806,986	0	(7,219)	0	0	7.550	5.218	MN	6,271	49,075	08/29/2011	05/15/2040
155048-DL-2	CENTRAL PUGET SOUND WASH REV. CHICAGO ILL O HARE INTL ARPT R			4	1FE	126,5870		107,599	85,000	106,634	0	(29)	0	0	5.000	3.586	MN	142	0	12/08/2016	11/01/2046
167593-AN-2	CHICAGO ILL TRAN AUTH SALES & REV			4	1FE	65,000		130,3550	65,000	65,000	0	0	0	0	6.395	6.497	JJ	2,078	4,157	04/15/2010	01/01/2040
167725-AC-4	FEDERAL HOME LN BKS			4	1FE	90,350		125,7100	100,000	91,887	0	255	0	0	6.899	7.955	JD	575	6,899	10/30/2008	12/01/2040
3133XD-4P-3	FEDERAL HOME LN BKS			1		11,056,000		11,038,390	10,000,000	10,461,092	0	(115,508)	0	0	4.625	3.317	MS	141,319	462,500	06/17/2011	09/11/2020
3133XM-FY-2	FEDERAL HOME LN BKS			1		17,303,986		16,579,104	14,100,000	16,138,731	0	(324,939)	0	0	5.375	2.669	MS	191,574	757,875	09/27/2013	09/30/2022
3137EA-DB-2	FEDERAL HOME LN MTG CORP			1		15,766,580		101,6410	15,500,000	15,646,472	0	(27,386)	0	0	2.375	2.189	JJ	171,792	368,125	06/12/2012	01/13/2022
3130A0-F7-0	FEDERAL HOME LOAN BANKS			1		9,728,190		105,7420	9,500,000	9,669,957	0	(21,658)	0	0	3.375	3.110	JD	20,484	320,625	03/27/2014	12/08/2023
3130A0-XE-5	FEDERAL HOME LOAN BANKS			1		15,246,613		104,9290	15,000,000	15,186,836	0	(22,917)	0	0	3.250	3.079	MS	153,021	487,500	04/28/2014	03/08/2024
3130A1-XJ-2	FEDERAL HOME LOAN BANKS			1		8,067,680		102,7970	8,000,000	8,045,177	0	(5,382)	0	0	2.875	2.810	JD	10,861	230,000	08/19/2014	06/14/2024
3130A2-UW-4	FEDERAL HOME LOAN BANKS			1		9,678,600		103,0540	9,500,000	9,644,335	0	(16,682)	0	0	2.875	2.673	MS	81,938	273,125	12/01/2014	09/13/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS			1		17,599,225		101,9750	17,500,000	17,580,752	0	(8,998)	0	0	2.750	2.703	JD	24,063	481,250	12/01/2014	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS			1		19,704,400		98,0810	20,000,000	19,752,332	0	26,829	0	0	2.375	2.559	MS	141,181	475,000	03/11/2015	03/14/2025
3130A5-DA-4	FEDERAL HOME LOAN BANKS			1		24,110,247		100,1760	24,500,000	24,163,795	0	34,743	0	0	2.625	2.829	JD	32,156	643,125	06/12/2015	06/13/2025
3130A5-R3-5	FEDERAL HOME LOAN BANKS			1		22,291,720		102,4250	22,000,000	22,255,520	0	(26,557)	0	0	2.875	2.739	JD	31,625	632,500	08/18/2015	06/13/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS			1		4,024,640		99,7490	4,000,000	4,022,125	0	(2,239)	0	0	2.750	2.696	MS	36,361	110,306	11/16/2015	09/02/2025
313373-2Y-7	FEDERAL HOME LOAN BANKS			1		1,675,928		106,4880	1,700,000	1,688,753	0	2,427	0	0	3.625	3.833	MS	18,659	61,625	03/24/2011	03/12/2021
313373-ZY-1	FEDERAL HOME LOAN BANKS			1		8,655,805		106,9140	8,500,000	8,575,725	0	(15,526)	0	0	3.625	3.436	JD	17,118	308,125	06/08/2011	06/11/2021
313376-C9-4	FEDERAL HOME LOAN BANKS			1		15,041,850		102,8880	15,000,000	15,021,907	0	(4,104)	0	0	2.625	2.610	JD	22,969	393,750	11/17/2011	12/10/2021
313379-06-9	FEDERAL HOME LOAN BANKS			1		8,982,900		100,0100	9,000,000	8,990,239	0	1,674	0	0	2.125	2.158	JD	11,156	191,250	06/12/2012	06/10/2022
313383-OR-5	FEDERAL HOME LOAN BANKS			1		8,957,340		105,4310	9,000,000	8,970,413	0	4,060	0	0	3.250	3.334	JD	17,875	292,500	08/27/2013	06/09/2023
313383-WD-9	FEDERAL HOME LOAN BANKS			1		6,051,180		104,5180	6,000,000	6,034,102	0	(5,416)	0	0	3.125	3.038	MS	58,333	187,500	09/27/2013	09/09/2022
313383-Y6-2	FEDERAL HOME LOAN BANKS			1		10,160,900		107,1070	10,000,000	10,112,309	0	(14,803)	0	0	3.570	3.409	FA	119,992	357,000	08/27/2013	08/28/2023
313370-E3-8	FEDERAL HOME LOAN BANKS CONS																				
313560-02-2	FEDERAL NATL MTG ASSN			1		14,613,000		105,5770	15,000,000	14,843,150	0	41,906	0	0	3.375	3.735	JD	26,719	506,250	12/28/2010	06/12/2020
313560-WJ-6	FEDERAL NATL MTG ASSN			1		25,583,870		91,8730	23,886,850	25,591,329	0	7,459	0	0	1.875	2.065	MS	127,292	0	10/20/2016	09/24/2026
313560-ZR-7	FEDERAL NATL MTG ASSN			1		3,995,760		99,7200	4,000,000	3,996,114	0	354	0	0	0.875	0.948	MN	3,889	17,500	11/15/2016	05/21/2018
3136FP-JS-7	FEDERAL NATL MTG ASSN			2		5,583,985		100,9680	5,500,000	5,574,225	0	(8,689)	0	0	2.625	2.446	MS	46,120	144,375	11/16/2015	09/06/2024
313660-U6-6	FEDERAL NATL MTG ASSN			2		9,404,700		103,7660	9,400,000	9,400,000	0	0	0	0	3.050	3.073	MS	74,064	286,700	09/23/2010	09/28/2020
3133XT-YY-6	FHLB 4.375%			1		3,026,460		96,9720	3,000,000	3,021,689	0	(2,517)	0	0	2.250	2.161	AO	11,438	67,500	02/02/2015	10/30/2024
3133XB-YM-1	FHLB 4.625%			1		9,142,337		107,1190	8,590,000	8,758,588	0	(64,674)	0	0	4.375	3.564	JD	17,747	375,813	06/23/2010	06/14/2019
544712-2H-4	LOS ANGELES CNTY CALIF MET TRA			4	1FE	371,520		122,2560	300,000	360,556	0	(2,611)	0	0	5.735	4.066	JD	1,434	17,205	07/02/2012	06/01/2039
592125-AM-0	METROPOLITAN GOVT NASHVILLE			4	1FE	60,000		128,9180	60,000	60,000	0	0	0	0	6.731	6.844	JJ	2,019	4,039	04/14/2010	07/01/2043
626207-YF-5	MUNICIPAL ELEC AUTH GA			4	1FE	424,845		124,0210	360,000	423,768	0	(423)	0	0	6.637	5.611	AO	5,973	23,893	05/06/2014	04/01/2057
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			4	1FE	145,000		139,9150	145,000	145,000	0	0	0	0	7.102	7.228	JJ	5,149	10,298	12/08/2010	01/01/2041
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL			4	1FE	119,498		122,9640	120,000	119,599	0	20	0	0	5.767	5.888	FA	2,884	6,920	04/07/2011	08/01/2036
677632-PA-3	OHIO ST UNIV GEN RCPTS			1	1FE	494,965		98,4270	500,000	494,977	0	3	0	0	4.800	4.908	JD	2,000	24,000	10/20/2011	06/01/2111
67766W-06-0	OHIO ST WTR DEV AUTH WTR POLLU			4	1FE	95,000		111,5370	95,000	95,000	0	0	0	0	4.879	4.939	JD	386	4,635	08/12/2010	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSH HWY USER			4	1FE	70,747		126,2540	70,000	70,624	0	(21)	0	0	5.834	5.833	MN	522	4,084	04/01/2010	11/15/2034
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK			4	1FE	90,000		120,4930	90,000	90,000	0	0	0	0	5.511	5.587	JD	413	4,960	08/31/2010	12/01/2045
744434-CW-9	PUBLIC PWR GENERATION AGY NEB			1	2FE	1,188,080		120,4780	1,000,000	1,178,243	0	(8,478)	0	0	7.242	5.470	JJ	36,210	72,420	11/02/2015	01/01/2041
759136-0P-2	REGIONAL TRANSN DIST COLO SALE REV			4	1FE	50,000		131,1800	50,000	50,000	0	0	0	0	5.844	5.929	MN	487	2,922	11/10/2010	11/01/2050
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					323,478,402	XXX	327,021,508	316,585,000	320,492,640	0	(695,603)	0	0	XXX	XXX	XXX	1,721,526	9,264,569	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
02R022-41-5	FHLMC GOLD TBA 15YR TBA				1	500,625	100.1800	500,899	500,000	500,625	0	0	0	0	0.000	(0.008)	N/A	0	0	12/14/2016	01/15/2032
02R030-61-6	FHLMC GOLD TBA 30 YR TBA				1	1,493,438	99.2970	1,489,461	1,500,000	1,493,438	0	0	0	0	0.000	0.015	N/A	0	0	12/07/2016	01/15/2047
02R032-61-2	FHLMC GOLD TBA 30 YR TBA				1	511,719	102.3940	511,972	500,000	511,719	0	0	0	0	0.000	(0.077)	N/A	0	0	12/14/2016	01/15/2047
02R042-61-1	FHLMC GOLD TBA 30 YR TBA				1	537,813	107.3370	536,687	500,000	537,813	0	0	0	0	0.000	(0.242)	MON	0	0	12/08/2016	01/15/2047
3128PD-4D-9	FHLMC PC GOLD 15 YR			4	1	90,497	104.8670	88,693	84,577	88,248	0	(829)	0	0	4.500	1.524	MON	317	3,815	02/03/2014	10/01/2020
31306Y-3N-9	FHLMC PC Gold 15 Yr			4	1	184,402	100.3260	178,074	177,496	182,917	0	(472)	0	0	2.500	1.712	MON	370	4,440	03/04/2013	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR			4	1	504,420	102.8670	500,352	486,408	502,014	0	(981)	0	0	3.000	2.225	MON	1,216	14,640	06/06/2014	10/01/2028
31307J-VS-9	FHLMC PC GOLD 15 YR			4	1	56,731	100.3310	55,717	55,534	56,694	0	(73)	0	0	2.500	2.051	MON	116	1,389	02/18/2015	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR			4	1	52,615	100.2970	51,651	51,499	52,581	0	(71)	0	0	2.500	2.058	MON	107	1,287	02/18/2015	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR			4	1	27,359	100.3270	26,878	26,790	27,344	0	(37)	0	0	2.500	2.097	MON	56	670	02/18/2015	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR			4	1	20,253	100.2950	19,882	19,823	20,239	0	(27)	0	0	2.500	2.088	MON	41	496	02/18/2015	12/01/2029
31307L-05-0	FHLMC PC GOLD 15 YR			4	1	26,070	100.2970	25,592	25,517	26,054	0	(35)	0	0	2.500	2.056	MON	53	638	02/18/2015	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR			4	1	76,480	100.2950	75,078	74,857	76,433	0	(100)	0	0	2.500	2.094	MON	156	1,871	02/18/2015	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15			4	1	14,828	100.3290	14,561	14,513	14,812	0	(23)	0	0	2.500	2.003	MON	30	363	02/18/2015	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20			4	1	258,813	109.1730	256,032	234,518	257,835	0	(708)	0	0	5.000	1.697	MON	977	11,764	11/03/2014	06/01/2030
31335H-3M-3	FHLMC PC GOLD CASH 20			4	1	273,555	108.8160	269,730	247,876	269,879	0	(2,096)	0	0	5.000	1.218	MON	1,033	12,417	11/03/2014	03/01/2024
31292R-7M-8	FHLMC PC GOLD CASH 30			4	1	750,543	102.9990	736,293	714,856	748,928	0	(498)	0	0	3.500	2.570	MON	2,085	25,056	06/27/2012	06/01/2042
3132KE-JK-2	FHLMC PC GOLD C1 15YR			4	1	31,943	100.2980	31,358	31,265	31,916	0	(46)	0	0	2.500	2.021	MON	65	782	02/18/2015	09/01/2028
3132L5-AE-3	FHLMC PC GOLD C1 30YR			4	1	47,303	99.9590	47,544	47,563	47,426	0	1	0	0	3.000	3.073	MON	119	1,427	08/14/2014	04/01/2043
3128MD-5G-4	FHLMC PC GOLD COMB 15			4	1	561,026	102.8610	556,386	540,910	558,697	0	(1,062)	0	0	3.000	2.237	MON	1,352	16,246	09/02/2014	08/01/2029
3128MM-VC-4	FHLMC PC GOLD COMB 15			4	1	314,098	104.6280	308,486	294,841	314,541	0	443	0	0	3.500	1.924	MON	860	3,440	07/28/2016	08/01/2031
3128K8-F5-0	FHLMC PC Gold Comb 30			4	1	30,088	108.9440	32,146	29,507	30,057	0	(8)	0	0	5.000	4.453	MON	123	1,479	03/11/2009	10/01/2035
3128K8-FH-4	FHLMC PC GOLD COMB 30			4	1	324,595	110.0050	323,552	294,125	324,271	0	(470)	0	0	5.000	2.102	MON	1,226	14,711	11/03/2014	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30			4	1	93,695	109.9250	93,326	84,900	93,708	0	(88)	0	0	5.000	2.103	MON	354	4,290	11/03/2014	04/01/2038
3128LX-AU-4	FHLMC PC Gold Comb 30			4	1	39,481	109.6460	42,442	38,708	39,419	0	(12)	0	0	4.500	3.945	MON	145	1,939	02/25/2009	06/01/2035
3128M4-RW-5	FHLMC PC Gold Comb 30			4	1	18,958	111.3110	21,402	19,227	18,972	0	2	0	0	5.500	6.035	MON	88	1,060	05/10/2007	05/01/2037
3128M6-ED-6	FHLMC PC GOLD COMB 30			4	1	98,903	109.1820	97,848	89,619	98,902	0	(106)	0	0	5.000	2.067	MON	373	4,485	11/03/2014	03/01/2038
3128M6-VH-8	FHLMC PC Gold Comb 30			4	1	19,164	108.8390	20,479	18,816	19,147	0	(3)	0	0	5.000	4.505	MON	78	943	01/06/2009	09/01/2038
3128M7-UJ-8	FHLMC PC Gold Comb 30			4	1	164,110	107.5550	164,385	152,838	164,189	0	(123)	0	0	4.500	2.474	MON	573	6,886	10/29/2012	11/01/2039
3128MJ-O9-4	FHLMC PC GOLD COMB 30			4	1	557,008	103.0000	546,885	530,958	556,426	0	(382)	0	0	3.500	2.560	MON	1,549	18,584	03/20/2015	03/01/2042
3128MJ-SN-1	FHLMC PC GOLD COMB 30			4	1	349,554	99.9590	357,511	357,657	349,909	0	113	0	0	3.000	3.426	MON	894	10,739	02/03/2014	03/01/2043
312940-2H-1	FHLMC PC GOLD CASH 30			4	1	169,651	107.8860	172,874	160,237	169,399	0	(93)	0	0	4.500	2.920	MON	601	7,219	12/15/2011	07/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30			4	1	202,469	109.0310	200,031	183,463	202,577	0	(174)	0	0	5.000	2.061	MON	764	9,185	11/03/2014	08/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30			4	1	378,539	105.0790	376,054	357,877	377,894	0	(236)	0	0	4.000	2.591	MON	1,193	14,315	06/02/2014	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30			4	1	139,643	105.2950	139,351	132,343	139,445	0	(82)	0	0	4.000	2.650	MON	(110)	5,314	08/06/2014	12/01/2040
31296U-SS-1	FHLMC PC Gold Comb 30			4	1	47,947	109.6660	54,692	49,872	48,075	0	30	0	0	5.000	0.000	MON	208	2,494	08/10/2004	03/01/2034
31297E-UZ-7	FHLMC PC Gold Comb 30			4	1	62,353	110.8640	71,479	64,474	62,474	0	26	0	0	5.500	0.000	MON	296	3,546	09/13/2004	09/01/2034
312970-C3-1	FHLMC PC Gold Comb 30			4	1	72,761	112.3930	83,056	73,899	72,824	0	14	0	0	5.500	0.000	MON	339	4,064	05/10/2005	04/01/2035
31297U-ZY-9	FHLMC PC Gold Comb 30			4	1	106,650	112.1850	121,631	108,420	106,737	0	20	0	0	5.500	0.000	MON	497	5,964	05/10/2005	05/01/2035
31335A-KS-6	FHLMC PC GOLD COMB 30			4	1	1,513,605	103.2040	1,507,685	1,460,876	1,513,176	0	(578)	0	0	3.500	2.737	MON	4,261	51,164	12/15/2015	07/01/2045
31326G-A4-7	FHLMC PC Gold PC 30Yr			4	1	361,428	107.7920	369,498	342,789	361,913	0	(181)	0	0	4.500	3.033	MON	1,285	15,426	08/16/2013	08/01/2041
31326K-MU-7	FHLMC PC GOLD PC 30YR			4	1	385,164	105.1100	378,747	360,334	384,683	0	(268)	0	0	4.000	2.341	MON	1,201	14,495	05/01/2015	11/01/2041
31326R-L6-6	FHLMC PC GOLD PC 30YR			4	1	1,077,015	102.9790	1,089,018	1,057,517	1,076,130	0	(290)	0	0	3.500	3.160	MON	3,084	37,013	02/03/2014	02/01/2042
31326S-5M-7	FHLMC PC GOLD PC 30YR			4	1	642,484	105.7600	646,651	611,435	641,381	0	(357)	0	0	4.000	2.914	MON	2,038	24,457	02/03/2014	04/01/2042
3132HM-KF-7	FHLMC PC Gold PC 30Yr			4	1	282,163	99.9590	268,617	268,726	281,500	0	(258)	0	0	3.000	2.191	MON	672	8,079	11/27/2012	09/01/2042
3132J6-6Y-5	FHLMC PC Gold PC 30Yr			4	1	67,613	99.9590	69,302	69,330	67,676	0	24	0	0	3.000	3.468	MON	173	2,080	06/27/2013	02/01/2043
3132JB-04-8	FHLMC PC GOLD PC 30YR			4	1	405,839	102.9570	406,225	394,557	405,571	0	(141)	0	0	3.500	2.958	MON	1,151	13,825	08/29/2014	07/01/2043
3132QM-YR-6	FHLMC PC GOLD PC 30YR			4	1	88,792	99.4950	88,347	88,795	88,791	0	(1)	0	0	3.000	3.019	MON	222	4,627	12/22/2015	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR			4	1	1,217,157	102.4770	1,227,224	1,197,557	1,217,288	0	131	0	0	3.500	3.267	MON	3,493	0	12/21/2016	09/01

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
312946-MC-7	FHLMC Pc Gold Comb 30			4	1	1,244,940	108.4020	1,326,635	1,223,810	1,244,288	0	(217)	0	0	4.500	4.067	MON	4,589	55,071	03/29/2011	03/01/2041
312942-SZ-9	FHLMC Pc Gold Comb 30			4	1	395,606	105.2910	424,331	403,007	395,892	0	69	0	0	4.000	4.523	MON	1,343	16,120	04/01/2011	09/01/2040
3132HN-C5-6	FHLMC PC Gold PC 30Yr			4	1	306,715	103.0090	295,490	286,859	306,320	0	(285)	0	0	3.500	2.192	MON	837	10,040	04/18/2013	10/01/2042
3132HR-FV-7	FHLMC Pc Gold PC 30Yr			4	1	219,329	99.9590	210,807	210,893	219,243	0	(146)	0	0	3.000	2.319	MON	527	6,327	04/18/2013	01/01/2043
31320T-W8-5	FHLMC PC GOLD PC 30YR			4	1	508,575	105.0720	499,301	475,199	508,641	0	66	0	0	4.000	2.327	MON	1,584	3,168	10/07/2016	10/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR			4	1	2,860,081	99.4010	2,737,104	2,753,594	2,859,976	0	(104)	0	0	3.000	2.219	MON	6,884	13,768	10/03/2016	10/01/2046
3138WS-6B-9	FNMA MORTPASS 3.5% 01/MAY/2043 CL			4	1	359,212	103.0810	365,864	354,928	358,997	0	(61)	0	0	3.500	3.270	MON	1,035	12,464	11/01/2013	05/01/2043
31418B-WF-9	FNMA MORTPASS 3.5% CL PNH# MA2445			4	1	426,952	102.5610	421,773	411,242	426,935	0	(168)	0	0	3.500	2.677	MON	1,199	14,393	09/25/2015	11/01/2045
31371L-NJ-9	FNMA PASS-THRU INT 15 YEAR			4	1	23,297	102.7730	23,676	23,037	23,075	0	(47)	0	0	5.500	0.000	MON	106	1,267	09/16/2004	04/01/2019
31371M-F8-5	FNMA PASS-THRU INT 15 YEAR			4	1	122,727	104.0500	129,334	124,300	123,369	0	110	0	0	5.000	5.416	MON	518	6,215	12/22/2006	10/01/2020
31376J-2A-6	FNMA PASS-THRU INT 15 YEAR			4	1	9,282	100.8270	9,226	9,151	9,142	0	(27)	0	0	5.500	0.000	MON	42	503	09/16/2003	09/01/2017
31389W-5S-0	FNMA PASS-THRU INT 15 YEAR			4	1	1,409	100.1820	1,397	1,394	1,392	0	(3)	0	0	5.500	0.000	MON	6	25	09/16/2004	04/01/2017
3138A2-OY-8	FNMA PASS-THRU INT 15 YEAR			4	1	1,800,897	104.3270	1,776,662	1,702,976	1,786,955	0	(7,400)	0	0	3.500	1.871	MON	4,967	60,004	12/15/2014	12/01/2025
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR			4	1	139,234	105.6290	137,409	130,087	137,492	0	(542)	0	0	4.000	1.877	MON	434	5,226	11/15/2012	07/01/2026
3138AU-6R-3	FNMA PASS-THRU INT 15 YEAR			4	1	136,398	102.7080	136,249	132,657	135,466	0	(267)	0	0	3.000	2.389	MON	332	3,980	11/01/2011	10/01/2026
3138AX-CM-1	FNMA PASS-THRU INT 15 YEAR			4	1	446,158	102.8300	435,837	423,840	441,506	0	(1,461)	0	0	3.000	1.826	MON	1,060	12,715	08/09/2012	10/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR			4	1	152,145	105.5900	150,272	142,317	150,214	0	(555)	0	0	4.000	1.741	MON	474	5,704	11/06/2012	08/01/2026
3138EJ-WL-8	FNMA PASS-THRU INT 15 YEAR			4	1	591,930	104.4410	584,259	559,414	590,122	0	(1,808)	0	0	3.500	1.862	MON	1,632	16,316	02/09/2016	08/01/2027
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR			4	1	527,846	100.3070	519,405	517,814	525,862	0	(685)	0	0	2.500	2.122	MON	1,079	12,945	06/06/2013	12/01/2027
3138WC-7K-3	FNMA PASS-THRU INT 15 YEAR			4	1	2,403,588	100.2450	2,363,311	2,357,542	2,398,510	0	(2,577)	0	0	2.500	2.118	MON	4,912	59,089	12/15/2014	10/01/2029
3138WC-JZ-7	FNMA PASS-THRU INT 15 YEAR			4	1	814,947	102.7710	807,623	785,846	813,327	0	(1,589)	0	0	3.000	2.182	MON	1,965	23,611	08/27/2014	08/01/2029
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR			4	1	882,590	100.2460	873,500	871,358	881,948	0	(634)	0	0	2.500	2.263	MON	1,815	21,784	12/09/2015	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR			4	1	399,134	97.4610	383,279	393,265	399,022	0	(112)	0	0	2.000	1.734	MON	655	2,622	08/09/2016	08/01/2031
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR			4	1	646,956	97.9610	654,842	668,472	650,051	0	1,153	0	0	2.000	2.628	MON	1,114	13,391	02/01/2014	08/01/2026
3138X1-6H-4	FNMA PASS-THRU INT 15 YEAR			4	1	258,995	100.3070	255,557	254,775	258,418	0	(272)	0	0	2.500	2.179	MON	531	6,369	12/09/2014	10/01/2026
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR			4	1	154,224	104.3360	151,535	145,238	154,331	0	106	0	0	3.500	2.168	MON	424	1,694	07/28/2016	12/01/2028
3138YS-KK-1	FNMA PASS-THRU INT 15 YEAR			4	1	482,734	100.2460	471,613	470,458	482,096	0	(638)	0	0	2.500	2.021	MON	980	9,801	02/10/2016	05/01/2030
31391B-RY-5	FNMA PASS-THRU INT 15 YEAR			4	1	1,174	100.7970	1,167	1,157	1,156	0	(4)	0	0	5.500	0.000	MON	5	64	09/16/2003	09/01/2017
31391X-BJ-7	FNMA PASS-THRU INT 15 YEAR			4	1	6,945	102.7740	7,302	7,105	7,053	0	22	0	0	4.500	0.000	MON	27	320	09/16/2003	03/01/2018
31400C-GN-9	FNMA PASS-THRU INT 15 YEAR			4	1	15,253	102.7740	16,045	15,612	15,489	0	44	0	0	4.500	0.000	MON	59	703	09/16/2003	05/01/2018
31402T-RL-1	FNMA PASS-THRU INT 15 YEAR			4	1	10,594	102.7740	11,141	10,840	10,750	0	32	0	0	4.500	0.000	MON	41	488	09/16/2003	08/01/2018
31405D-XD-4	FNMA PASS-THRU INT 15 YEAR			4	1	16,568	103.2090	16,945	16,419	16,440	0	(26)	0	0	5.500	0.000	MON	75	903	09/16/2004	07/01/2019
3140E4-T9-8	FNMA PASS-THRU INT 15 YEAR			4	1	594,420	100.2460	582,767	581,340	594,753	0	333	0	0	2.500	2.045	MON	1,211	10,900	02/03/2016	03/01/2031
3140E4-TC-1	FNMA PASS-THRU INT 15 YEAR			4	1	499,420	102.7080	489,027	476,134	500,089	0	669	0	0	3.000	1.939	MON	1,190	4,761	07/28/2016	02/01/2031
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR			4	1	130,234	102.7080	127,542	124,180	130,401	0	168	0	0	3.000	1.939	MON	310	1,242	07/28/2016	03/01/2031
3140FN-VJ-0	FNMA PASS-THRU INT 15 YEAR			4	1	3,084,375	100.2470	3,007,406	3,000,000	3,084,008	0	(367)	0	0	2.500	2.010	MON	6,250	0	12/01/2016	12/01/2031
314170-KK-9	FNMA PASS-THRU INT 15 YEAR			4	1	180,183	105.4370	179,970	170,689	177,626	0	(646)	0	0	4.000	2.166	MON	569	6,848	09/01/2011	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR			4	1	274,804	104.8350	270,449	257,976	274,758	0	(46)	0	0	3.500	1.932	MON	752	7,542	01/29/2016	02/01/2031
31418C-FJ-8	FNMA PASS-THRU INT 15 YEAR			4	1	1,027,969	100.2470	1,002,468	1,000,000	1,027,848	0	(121)	0	0	2.500	2.014	MON	2,083	0	12/01/2016	01/01/2032
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR			4	1	230,279	104.3230	226,635	217,244	230,271	0	(7)	0	0	3.500	1.488	MON	634	2,535	07/28/2016	12/01/2025
31412N-Z6-4	FNMA Pass-Thru Int 20 Year			4	1	2,721	107.5550	2,759	2,566	2,700	0	(5)	0	0	4.500	2.664	MON	10	116	10/01/2011	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,162,180	111.5580	1,162,334	1,041,912	1,166,062	0	(1,310)	0	0	5.500	1.980	MON	4,775	57,428	10/27/2014	11/01/2039
31371K-TC-5	FNMA Pass-Thru Lng 30 Year			4	1	8,970	114.5760	10,128	8,840	8,955	0	(3)	0	0	6.000	0.000	MON	44	530	09/11/2003	09/01/2032
31371K-UB-5	FNMA Pass-Thru Lng 30 Year			4	1	8,923	114.5840	10,086	8,802	8,910	0	(3)	0	0	6.000	0.000	MON	44	511	09/11/2003	09/01/2032
31371M-3W-5	FNMA Pass-Thru Lng 30 Year			4	1	48,905	111.9150	50,249	44,899	48,729	0	(45)	0	0	5.500	2.845	MON	206	2,487	10/01/2011	12/01/2036
31371P-SY-7	FNMA Pass-Thru Lng 30 Year			4	1	4,868	109.1240	5,530	5,068	4,883	0	4	0	0	5.000	0.000	MON	21	253	06/09/2005	06/01/2034
31374T-2X-6	FNMA Pass-Thru Lng 30 Year			4	1	8,280	114.3080	9,307	8,142	8,257	0	(5)	0	0	6.000	0.000	MON	41	489	09/11/2003	10/01/2029
31375K-TQ-0	FNMA Pass-Thru Lng 30 Year			4	1	2,984	113.1370	3,263	2,884	2,960	0	(5)	0	0	6.500	0.000	MON	16	187	03/10/2005	02/01/2026
31383M-S5-3	FNMA Pass-Thru Lng 30 Year			4	1	1,360	113.1360	1,487	1,314	1,344	0	(2)	0	0	6.500	0.000					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
31389L-VB-2	FNMA Pass-Thru Lng 30 Year			4	1	2,114	113.1370	2,322	2,052	2,108	0	(1)	0	0	6.500	0.000	MON	11	133	03/10/2005	03/01/2032
31389S-HN-7	FNMA Pass-Thru Lng 30 Year			4	1	459	113.1370	503	444	457	0	0	0	0	6.500	0.000	MON	2	29	03/10/2005	03/01/2032
3138A6-YC-8	FNMA PASS-THRU Lng 30 Year			4	1	140,964	108.9700	142,944	131,177	140,648	0	(74)	0	0	5.000	2.911	MON	547	6,561	10/01/2011	05/01/2041
3138A8-RH-1	FNMA Pass-Thru Lng 30 Year			4	1	833,785	108.3040	870,643	803,891	832,495	0	(296)	0	0	4.500	3.527	MON	3,015	36,175	05/06/2011	03/01/2041
3138AM-YU-3	FNMA PASS-THRU Lng 30 Year			4	1	58,698	108.9940	59,535	54,622	58,532	0	(42)	0	0	5.000	2.920	MON	228	2,732	10/01/2011	07/01/2041
3138EO-RA-9	FNMA Pass-Thru Lng 30 Year			4	1	742,919	103.1200	745,224	722,680	742,372	0	(304)	0	0	3.500	2.948	MON	2,108	25,294	07/07/2014	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU Lng 30 Year			4	1	1,950,306	105.6330	1,912,816	1,810,816	1,955,474	0	5,168	0	0	4.000	2.045	MON	6,036	24,144	07/28/2016	01/01/2042
3138E9-AZ-3	FNMA PASS-THRU Lng 30 Year			4	1	200,515	105.6220	201,583	190,853	200,217	0	(114)	0	0	4.000	2.891	MON	636	7,634	08/01/2014	03/01/2042
3138EE-PU-7	FNMA Pass-Thru Lng 30 Year			4	1	480,749	103.1150	477,211	462,797	479,730	0	(256)	0	0	3.500	2.767	MON	1,350	16,198	04/10/2012	03/01/2042
3138EG-26-8	FNMA Pass-Thru Lng 30 Year			4	1	45,702	111.6610	46,851	41,958	45,514	0	(44)	0	0	5.500	2.880	MON	192	2,320	10/01/2011	09/01/2041
3138EG-3S-1	FNMA Pass-Thru Lng 30 Year			4	1	77,917	113.9220	78,716	69,096	77,994	0	(96)	0	0	6.500	2.702	MON	374	4,497	10/29/2012	05/01/2040
3138EG-NK-6	FNMA Pass-Thru Lng 30 Year			4	1	286,257	108.1640	282,442	261,124	286,155	0	(262)	0	0	4.500	2.019	MON	979	11,777	10/29/2012	06/01/2041
3138EG-TJ-3	FNMA Pass-Thru Lng 30 Year			4	1	3,718	111.7750	3,816	3,414	3,704	0	(3)	0	0	5.500	2.801	MON	16	188	10/01/2011	07/01/2038
3138EJ-C9-7	FNMA PASS-THRU Lng 30 Year			4	1	309,860	103.1440	314,360	304,777	309,607	0	(77)	0	0	3.500	3.180	MON	889	10,667	10/08/2013	06/01/2042
3138EK-4T-9	FNMA PASS-THRU Lng 30 Year			4	1	670,886	103.1130	678,205	657,732	670,282	0	(190)	0	0	3.500	3.111	MON	1,918	23,052	12/11/2013	08/01/2042
3138EK-67-4	FNMA PASS-THRU Lng 30 Year			4	1	83,946	103.1280	81,877	79,393	83,896	0	(66)	0	0	3.500	2.387	MON	232	2,781	02/22/2013	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU Lng 30 Year			4	1	246,604	103.0620	247,766	240,406	246,375	0	(83)	0	0	3.500	3.000	MON	701	8,425	05/07/2014	03/01/2043
3138EK-W3-5	FNMA PASS-THRU Lng 30 Year			4	1	428,444	113.2650	437,801	386,529	426,984	0	(498)	0	0	6.000	2.664	MON	1,933	23,243	02/03/2014	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU Lng 30 Year			4	1	598,308	107.6840	596,212	553,669	598,670	0	(509)	0	0	4.500	2.170	MON	2,076	24,976	08/14/2014	09/01/2042
3138EN-6K-0	FNMA PASS-THRU Lng 30 Year			4	1	1,324,492	108.8810	1,301,411	1,195,255	1,324,067	0	(826)	0	0	5.000	2.030	MON	4,980	59,934	05/13/2015	11/01/2044
3138EN-T8-2	FNMA PASS-THRU Lng 30 Year			4	1	652,322	109.5370	642,231	586,316	651,519	0	(1,462)	0	0	5.000	1.529	MON	2,443	29,387	10/29/2012	07/01/2037
3138EO-FH-0	FNMA PASS-THRU Lng 30 Year			4	1	1,829,890	107.9170	1,826,896	1,692,873	1,829,476	0	(1,637)	0	0	4.500	2.518	MON	6,348	76,324	12/22/2015	01/01/2042
3138EO-J8-6	FNMA PASS-THRU Lng 30 Year			4	1	344,437	102.5630	336,644	328,231	344,420	0	(18)	0	0	3.500	2.747	MON	957	0	12/01/2016	10/01/2045
3138ET-OL-3	FNMA PASS-THRU Lng 30 Year			4	1	68,068	113.3280	67,298	59,383	68,083	0	15	0	0	6.000	1.470	MON	297	891	09/08/2016	07/01/2041
3138LY-EQ-2	FNMA PASS-THRU Lng 30 Year			4	1	180,738	103.0910	177,558	172,234	180,256	0	(117)	0	0	3.500	2.580	MON	502	6,028	06/04/2012	06/01/2042
3138MS-7H-6	FNMA PASS-THRU Lng 30 Year			4	1	360,740	99.9720	340,726	340,823	359,724	0	(343)	0	0	3.000	2.920	MON	852	10,225	09/27/2012	09/01/2042
3138MG-AB-3	FNMA PASS-THRU Lng 30 Year			4	1	429,986	103.1470	430,468	417,336	430,554	0	(216)	0	0	3.500	2.855	MON	1,217	14,610	08/14/2014	09/01/2042
3138MB-MB-9	FNMA PASS-THRU Lng 30 Year			4	1	320,357	99.9710	335,851	335,947	321,057	0	219	0	0	3.000	3.846	MON	840	10,078	09/17/2013	09/01/2042
3138MC-V2-7	FNMA Pass-Thru Lng 30 Year			4	1	684,434	103.1370	660,398	640,313	681,988	0	(620)	0	0	3.500	2.231	MON	1,868	22,459	11/02/2012	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU Lng 30 Year			4	1	710,056	99.9710	720,881	721,087	710,465	0	150	0	0	3.000	3.277	MON	1,803	21,653	06/06/2014	11/01/2042
3138MG-FU-4	FNMA PASS-THRU Lng 30 Year			4	1	445,268	99.9720	431,260	431,383	444,535	0	(239)	0	0	3.000	2.469	MON	1,078	12,941	02/19/2013	12/01/2042
3138MH-LY-7	FNMA Pass-Thru Lng 30 Year			4	1	366,005	103.0960	353,475	342,861	365,019	0	(315)	0	0	3.500	2.250	MON	1,000	12,000	12/19/2012	11/01/2042
3138W1-LC-9	FNMA PASS-THRU Lng 30 Year			4	1	890,345	99.9720	845,531	845,772	887,623	0	(725)	0	0	3.000	2.147	MON	2,114	25,373	05/01/2013	03/01/2043
3138W2-WX-9	FNMA PASS-THRU Lng 30 Year			4	1	293,051	99.9720	298,162	298,247	293,203	0	66	0	0	3.000	3.316	MON	746	8,947	09/17/2014	05/01/2043
3138W7-G6-3	FNMA Pass-Thru Lng 30 Year			4	1	476,706	99.9710	474,421	474,556	476,535	0	(46)	0	0	3.000	2.930	MON	1,186	14,263	06/01/2013	03/01/2043
3138W9-HL-7	FNMA PASS-THRU Lng 30 Year			4	1	225,036	105.1140	227,277	216,219	224,851	0	(64)	0	0	4.000	2.958	MON	721	8,649	04/04/2014	08/01/2043
3138W9-KO-2	FNMA PASS-THRU Lng 30 Year			4	1	147,254	99.9720	149,513	149,556	147,345	0	28	0	0	3.000	3.277	MON	374	4,493	12/11/2013	08/01/2043
3138W9-KR-0	FNMA PASS-THRU Lng 30 Year			4	1	2,291,075	99.9720	2,326,225	2,326,887	2,292,479	0	443	0	0	3.000	3.277	MON	5,817	69,911	12/11/2013	08/01/2043
3138WA-FR-3	FNMA PASS-THRU Lng 30 Year			4	1	110,445	99.9720	110,310	110,342	110,959	0	(13)	0	0	3.000	2.905	MON	276	3,318	10/27/2014	11/01/2043
3138WC-BK-8	FNMA PASS-THRU Lng 30 Year			4	1	581,526	109.1280	570,876	523,124	581,353	0	(361)	0	0	5.000	1.950	MON	2,180	26,322	05/13/2015	06/01/2044
3138WC-JE-4	FNMA PASS-THRU Lng 30 Year			4	1	1,062,564	105.1360	1,055,611	1,004,047	1,066,266	0	(466)	0	0	4.000	2.950	MON	3,347	40,405	11/06/2014	07/01/2044
3138WD-V6-5	FNMA PASS-THRU Lng 30 Year			4	1	318,534	102.5610	311,319	303,546	318,519	0	(15)	0	0	3.500	2.668	MON	885	0	12/01/2016	01/01/2045
3138WE-EV-7	FNMA PASS-THRU Lng 30 Year			4	1	1,006,717	102.5670	1,008,102	982,874	1,006,727	0	10	0	0	3.500	3.127	MON	2,867	0	12/05/2016	03/01/2045
3138WE-RN-1	FNMA PASS-THRU Lng 30 Year			4	1	1,764,021	102.6970	1,757,634	1,711,474	1,763,307	0	(579)	0	0	3.500	2.839	MON	4,992	60,026	06/23/2015	05/01/2045
3138WF-HF-6	FNMA PASS-THRU Lng 30 Year			4	1	258,329	102.6880	252,790	246,174	258,315	0	(13)	0	0	3.500	2.745	MON	718	0	12/01/2016	08/01/2045
3138WG-CY-8	FNMA PASS-THRU Lng 30 Year			4	1	725,305	99.4510	710,994	727,683	714,916	0	(168)	0	0	3.000	2.659	MON	1,787	21,503	10/15/2015	07/01/2045
3138WG-DC-5	FNMA PASS-THRU Lng 30 Year			4	1	347,123	102.5670	339,283	330,791	347,106	0	(18)	0	0	3.500	2.749	MON	965	0	12/01/2016	12/01/2045
3138WG-MA-9	FNMA PASS-THRU Lng 30 Year			4	1	327,507	102.5630	320,098	312,098	327,491	0	(17)	0	0	3.500	2.763	MON	910	0	12/01/2016	02/01/2046
3138WG-VQ-4	FNMA PASS-THRU Lng 30 Year			4	1	1,030,314	102.5710	1,032,245	1,006,373	1,030,324	0	10	0	0	3.500	3.147	MON	2,935	0	12/05/2016	04/01/2046
3138WH-GL-0	FNMA PASS-THRU Lng 30 Year			4	1	639,100	105.2120	624,544	593,605	639,588	0	488	0	0	4.000	2.132	MON	1,979	11,884	06/24/2016	06/01/2046
3138WH-NP-3	FNMA PASS-THRU Lng 30 Year			4	1	659,670	102.5870	644,893	628,631	659,637	0	(33)	0	0	3.500	2.767	MON	1,834	0	12/01/2016	07/01/2046
3138WQ-AX-0	FNMA Pass-Thru Lng 30 Year			4	1	664,655	99.9710	682,521	682,716	666,219	0	226	0	0	3.000	3.462	MON	1,707	20,513	01/17/2014	05/01/2043
3138WT-RR-9	FNMA PASS-THRU Lng 30 Year			4	1	438,565	99.9710	437,432	437,557	438,515	0	(28)	0	0	3.000	2.966	MON	1,094	13,127	10/31/2014	06/01/2043
3138WT-RW-8	FNMA PASS-THRU Lng 30 Year			4	1	592,735	99.9710	592,011	592,180	595,465	0	(70)	0	0	3.000	2.905					

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR			4	1	179,783		107,5550	168,538	179,493	0	(86)	0	0	4.500	2.659	MON	632	7,610	12/03/2013	10/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR			4	1	230,311		99,7960	236,302	230,540	0	74	0	0	3.000	3.453	MON	591	7,089	03/03/2014	11/01/2043
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR			4	1	962,121		99,6160	962,262	962,156	0	23	0	0	3.000	3.080	MON	2,415	28,987	06/23/2015	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,007,452		99,6160	1,007,601	1,011,482	1,007,488	0	23	0	3.000	3.080	MON	2,529	30,353	06/23/2015	05/01/2045
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,008,786		105,1760	1,002,421	953,090	1,010,132	(427)	0	0	4.000	2.395	MON	3,177	38,133	11/05/2014	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR			4	1	199,049		105,1570	197,757	188,059	199,319	(83)	0	0	4.000	2.394	MON	627	7,563	11/05/2014	12/01/2044
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,728,665		102,5570	1,689,457	1,647,328	1,728,572	(93)	0	0	3.500	2.740	MON	4,805	0	12/01/2016	01/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR			4	1	68,392		99,4510	67,043	67,413	68,693	(17)	0	0	3.000	2.637	MON	169	2,028	10/15/2015	11/01/2045
31391G-PW-0	FNMA Pass-Thru Lng 30 Year			4	1	5,687		113,1580	6,338	5,601	5,677	(2)	0	0	6.000	0.000	MON	28	336	09/11/2003	11/01/2032
31391H-CR-3	FNMA Pass-Thru Lng 30 Year			4	1	2,100		113,3870	2,311	2,038	2,092	(2)	0	0	6.500	0.000	MON	11	132	03/10/2005	07/01/2032
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR			4	1	6,874		111,0580	6,844	6,163	6,878	(17)	0	0	5.500	2.120	MON	28	343	10/27/2014	08/01/2033
31401Y-DB-8	FNMA Pass-Thru Lng 30 Year			4	1	9,583		113,1370	10,517	9,296	9,562	(2)	0	0	6.500	0.000	MON	50	604	03/10/2005	06/01/2033
31402C-4B-5	FNMA Pass-Thru Lng 30 Year			4	1	5,150		115,7150	5,772	4,988	5,132	(4)	0	0	6.500	0.000	MON	27	324	03/10/2005	05/01/2034
31402C-PL-0	FNMA Pass-Thru Lng 30 Year			4	1	48,239		109,8460	48,711	44,345	48,035	(86)	0	0	5.000	2.654	MON	185	2,221	03/21/2013	11/01/2033
31402D-M5-6	FNMA Pass-Thru Lng 30 Year			4	1	2,643		117,5320	3,022	2,571	2,636	(2)	0	0	6.500	0.000	MON	14	167	03/10/2005	09/01/2034
31402K-7E-8	FNMA Pass-Thru Lng 30 Year			4	1	2,924		113,1370	3,209	2,836	2,916	(1)	0	0	6.500	0.000	MON	15	164	03/10/2005	09/01/2033
31402N-V2-1	FNMA Pass-Thru Lng 30 Year			4	1	1,254		113,1360	1,376	1,216	1,251	0	0	0	6.500	0.000	MON	7	79	03/10/2005	06/01/2033
31402R-CV-9	FNMA Pass-Thru Lng 30 Year			4	1	227,999		109,3620	238,003	217,628	227,417	(160)	0	0	5.000	3.996	MON	907	10,881	04/11/2011	05/01/2035
31402R-FV-6	FNMA Pass-Thru Lng 30 Year			4	1	381,340		109,0240	397,969	365,028	380,303	(271)	0	0	5.000	3.675	MON	1,521	18,251	02/08/2011	06/01/2035
31402R-JL-4	FNMA Pass-Thru Lng 30 Year			4	1	47,167		109,7920	47,578	43,335	47,074	(71)	0	0	5.000	2.360	MON	181	2,171	04/18/2013	07/01/2035
31402R-JV-2	FNMA Pass-Thru Lng 30 Year			4	1	219,646		109,7260	221,908	202,235	219,017	(299)	0	0	5.000	2.476	MON	843	10,112	05/21/2012	07/01/2035
31402V-GU-8	FNMA Pass-Thru Lng 30 Year			4	1	6,178		113,1370	6,783	5,995	6,161	(5)	0	0	6.500	0.000	MON	32	390	03/10/2005	09/01/2033
31403D-DX-4	FNMA Pass-Thru Lng 30 Year			4	1	161,461		111,8560	166,144	148,533	161,097	(165)	0	0	5.500	2.835	MON	681	8,185	09/09/2013	04/01/2036
31403F-NA-8	FNMA Pass-Thru Lng 30 Year			4	1	35,157		113,1370	38,579	34,100	35,073	(15)	0	0	6.500	0.000	MON	185	2,216	03/10/2005	10/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR			4	1	20,310		111,8710	20,369	18,208	20,330	(47)	0	0	5.500	2.164	MON	83	1,005	10/27/2014	02/01/2034
31403V-S8-3	FNMA Pass-Thru Lng 30 Year			4	1	7,541		113,1370	8,282	7,320	7,519	(6)	0	0	6.500	0.000	MON	40	476	03/10/2005	01/01/2034
31404B-HC-9	FNMA Pass-Thru Lng 30 Year			4	1	5,297		113,1370	6,664	5,891	5,325	3	0	0	6.500	0.000	MON	32	383	03/10/2005	02/01/2034
31404B-LU-4	FNMA Pass-Thru Lng 30 Year			4	1	224,519		111,1130	240,565	216,504	223,791	(169)	0	0	5.500	4.482	MON	992	11,908	01/08/2009	01/01/2034
31404E-C7-9	FNMA Pass-Thru Lng 30 Year			4	1	27,291		113,1370	30,132	26,634	27,228	(10)	0	0	6.500	0.000	MON	144	1,731	03/10/2005	02/01/2034
31404E-K4-7	FNMA Pass-Thru Lng 30 Year			4	1	16,452		113,1370	18,088	15,988	16,412	(8)	0	0	6.500	0.000	MON	87	1,039	03/10/2005	02/01/2034
31404L-X5-4	FNMA Pass-Thru Lng 30 Year			4	1	69,581		107,5550	74,605	69,365	69,539	(7)	0	0	4.500	4.417	MON	260	3,121	02/01/2009	10/01/2033
31405D-CD-7	FNMA Pass-Thru Lng 30 Year			4	1	49,749		113,1370	54,851	48,483	49,627	(28)	0	0	6.500	0.000	MON	263	3,151	03/10/2005	07/01/2034
31405E-3E-3	FNMA Pass-Thru Lng 30 Year			4	1	35,071		113,1370	38,551	34,075	35,009	(6)	0	0	6.500	0.000	MON	185	2,215	03/10/2005	06/01/2034
31405E-7D-1	FNMA Pass-Thru Lng 30 Year			4	1	3,662		113,1370	4,035	3,566	3,654	(1)	0	0	6.500	0.000	MON	19	232	03/10/2005	08/01/2034
31405H-GX-0	FNMA Pass-Thru Lng 30 Year			4	1	4,307		113,8040	4,762	4,185	4,297	(2)	0	0	6.500	0.000	MON	23	272	03/10/2005	08/01/2034
31405O-M6-2	FNMA Pass-Thru Lng 30 Year			4	1	3,992		113,1370	4,395	3,885	3,986	(1)	0	0	6.500	0.000	MON	21	253	03/10/2005	09/01/2034
31406N-4K-7	FNMA Pass-Thru Lng 30 Year			4	1	24,512		107,8480	28,560	26,482	24,643	26	0	0	4.500	0.000	MON	99	1,192	02/08/2005	02/01/2035
31406N-6V-1	FNMA Pass-Thru Lng 30 Year			4	1	35,116		113,1370	38,537	34,063	34,998	(23)	0	0	6.500	0.000	MON	185	2,214	03/10/2005	03/01/2035
3140E2-P8-6	FNMA PASS-THRU LNG 30 YEAR			4	1	738,000		102,5730	726,210	707,993	741,381	(355)	0	0	3.500	2.492	MON	2,065	24,786	10/26/2015	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	4,217,361		102,5660	4,152,971	4,049,072	4,236,432	(1,999)	0	0	3.500	2.509	MON	11,810	141,981	10/20/2015	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR			4	1	110,053		102,5700	108,292	105,579	110,307	(50)	0	0	3.500	2.942	MON	308	3,697	10/26/2015	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	187,627		99,4510	186,016	187,042	187,617	(9)	0	0	3.000	2.933	MON	468	5,150	01/04/2016	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,761,761		99,4510	1,746,638	1,756,273	1,761,673	(88)	0	0	3.000	2.933	MON	4,391	48,333	01/04/2016	01/01/2046
3140E9-NZ-5	FNMA PASS-THRU LNG 30 YEAR			4	1	470,531		102,5830	467,457	455,685	470,358	(157)	0	0	3.500	2.802	MON	1,329	15,949	11/06/2015	11/01/2045
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR			4	1	598,178		99,4510	593,043	596,314	598,145	(33)	0	0	3.000	2.942	MON	1,491	16,408	01/04/2016	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	951,349		105,6890	939,827	889,241	951,878	529	0	0	4.000	2.284	MON	2,964	26,687	03/23/2016	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR			4	1	231,923		102,5750	226,701	221,011	231,912	(12)	0	0	3.500	2.749	MON	645	0	12/01/2016	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR			4	1	446,079		102,7930	435,654	423,816	447,076	998	0	0	3.500	2.399	MON	1,236	12,364	01/29/2016	01/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,121,989		105,5910	2,073,751	1,963,952	2,126,692	4,703	0	0	4.000	2.013	MON	6,547	23,249	08/16/2016	07/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR			4	1	389,705		102,5820	380,957	371,369	389,686	(20)	0	0	3.500	2.765	MON	1,083	0	12/01/2016	04/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR			4	1	1,029,688		99,4510	994,514	1,000,000	1,029,649	(38)	0	0	12/01/2016	2.500	MON	2,500	0	12/01/2016	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR			4	1	5,142,189		99,4510	4,972,571	5,000,001	5,142,002	(186)	0	0	3.000	2.640	MON	12,500	0	12/01/2016	10/01/2046
31410K-JY-1	FNMA Pass-Thru Lng 30 Year			4	1	195,652		113,2860	202,042	178,346	195,011	(162)	0	0	6.000	2.996	MON	892	10,701	05/05/2011	05/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	17,036		111,7140	17,064	15,275	17,081	(26)	0	0	5.500	1.919	MON	70	843	10/27/2014	09/01/2041
31410L-TW-2	FNMA PASS-THRU LNG 30 YEAR			4	1	3,149,998		102,5380	3,076,126	2,999,998	3,149,841	(157)	0	0	3.500	2.760	MON	8,750	0	12/01/2016	09/01/2046
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR			4	1																

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
31414E-J8-8	FNMA Pass-Thru Lng 30 Year		4	1	9,882		111,6190	10,127	9,073	9,852	0	(8)	0	5.500	2.854	MON	42	499	10/01/2011	07/01/2038
31414J-BX-0	FNMA Pass-Thru Lng 30 Year		4	1	3,455		111,0580	3,523	3,172	3,445	0	(3)	0	5.500	2.863	MON	15	175	10/01/2011	12/01/2037
31414K-6M-7	FNMA Pass-Thru Lng 30 Year		4	1	3,899		111,3360	3,985	3,579	3,887	0	(3)	0	5.500	2.868	MON	16	198	10/01/2011	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		4	1	16,359		111,0580	16,287	14,666	16,435	0	(21)	0	5.500	1.860	MON	67	807	10/27/2014	02/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		4	1	113,294		116,800	112,0670	104,223	113,111	0	(86)	0	5.500	2.886	MON	478	5,740	09/09/2013	06/01/2038
31415L-OY-6	FNMA Pass-Thru Lng 30 Year		4	1	131,064		111,3400	133,973	120,329	130,688	0	(94)	0	5.500	2.880	MON	552	6,630	10/01/2011	05/01/2038
31416B-RY-6	FNMA Pass-Thru Lng 30 Year		4	1	286,113		109,7950	287,869	262,188	284,912	0	(403)	0	5.000	2.349	MON	1,092	13,133	11/09/2012	07/01/2035
31416V-SZ-8	FNMA Pass-Thru Lng 30 Year		4	1	20,451		111,0580	20,852	18,775	20,375	0	(18)	0	5.500	2.890	MON	86	1,037	10/01/2011	01/01/2039
31416X-MH-0	FNMA Pass-Thru Lng 30 Year		4	1	9,867		111,8000	10,128	9,059	9,834	0	(8)	0	5.500	2.904	MON	42	498	10/01/2011	09/01/2040
31417C-L6-0	FNMA PASS-THRU LNG 30 YEAR		4	1	263,680		103,1200	258,997	251,161	263,408	0	(180)	0	3.500	2.536	MON	733	8,791	03/20/2015	07/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR		4	1	499,642		490,833	490,974	500,755	490,974	0	1,113	0	3.000	2.636	MON	1,227	0	11/10/2016	10/01/2042
31417E-TX-9	FNMA PASS-THRU LNG 30 YEAR		4	1	214,012		99,9720	218,736	218,799	214,203	0	65	0	3.000	3.397	MON	547	6,572	05/01/2014	02/01/2043
31417G-6A-9	FNMA Pass-Thru Lng 30 Year		4	1	284,631		103,0760	292,200	283,479	284,561	0	(21)	0	3.500	3.428	MON	827	9,931	12/03/2013	02/01/2043
31417G-H5-8	FNMA Pass-Thru Lng 30 Year		4	1	19,089		99,9720	18,201	18,206	19,036	0	(14)	0	3.000	2.211	MON	46	546	05/02/2013	05/01/2043
31417G-LV-6	FNMA Pass-Thru Lng 30 Year		4	1	252,797		99,9720	241,032	241,100	252,094	0	(191)	0	3.000	2.210	MON	603	7,241	05/02/2013	05/01/2043
31417G-T5-5	FNMA Pass-Thru Lng 30 Year		4	1	357,947		103,0850	356,216	345,556	357,499	0	(157)	0	3.500	2.811	MON	1,006	12,094	06/19/2013	06/01/2043
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR		4	1	20,034		109,6260	19,757	18,022	20,017	0	(20)	0	5.000	1.862	MON	75	907	05/13/2015	01/01/2040
31417Y-7B-7	FNMA Pass-Thru Lng 30 Year		4	1	98,954		102,8550	100,522	97,732	98,871	0	(20)	0	3.500	3.263	MON	285	3,421	10/12/2011	10/01/2041
31418A-30-9	FNMA PASS-THRU LNG 30 YEAR		4	1	85,212		99,9710	85,108	85,132	85,607	0	(10)	0	3.000	2.906	MON	213	2,561	10/27/2014	12/01/2043
31418A-JV-1	FNMA Pass-Thru Lng 30 Year		4	1	249,924		99,9710	241,149	241,218	249,388	0	(147)	0	3.000	2.409	MON	603	7,237	09/11/2012	09/01/2042
31418B-C2-0	FNMA PASS-THRU LNG 30 YEAR		4	1	567,209		105,1830	568,706	540,681	566,588	0	(203)	0	4.000	2.691	MON	1,802	21,627	05/01/2014	05/01/2044
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		4	1	260,366		102,5680	254,488	248,116	260,358	0	(8)	0	3.500	2.449	MON	724	0	12/01/2016	12/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		4	1	380,614		102,5700	372,028	362,705	380,595	0	(19)	0	3.500	2.749	MON	1,058	0	12/01/2016	01/01/2046
31418B-Z6-4	FNMA PASS-THRU LNG 30 YEAR		4	1	140,481		99,4510	139,275	140,044	140,474	0	(7)	0	3.000	2.933	MON	350	3,855	01/04/2016	02/01/2046
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		4	1	495,070		95,2440	472,448	496,039	495,071	0	1	0	2.500	2.533	MON	1,033	1,033	11/07/2016	10/01/2046
31418C-FD-1	FNMA PASS-THRU LNG 30 YEAR		4	1	5,143,919		99,4510	4,972,073	4,999,500	5,143,733	0	(186)	0	3.000	2.636	MON	12,499	0	12/01/2016	01/01/2047
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR		4	1	69,885		111,9570	71,977	64,290	69,700	0	(62)	0	5.500	2.920	MON	295	3,543	09/09/2013	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		4	1	22,595		109,2050	22,197	20,326	22,577	0	(21)	0	5.000	1.871	MON	85	1,021	05/13/2015	04/01/2040
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR		4	1	217,896		105,1280	220,160	209,421	217,623	0	(97)	0	4.000	2.985	MON	698	8,377	10/31/2011	10/01/2040
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		4	1	886,579		105,2830	874,910	831,005	888,385	0	1,807	0	4.000	2.256	MON	2,770	27,700	01/21/2016	09/01/2040
31419F-FW-1	FNMA Pass-Thru Lng 30 Year		4	1	317,017		105,5190	339,339	321,590	317,196	0	37	0	4.000	4.377	MON	1,072	12,864	04/04/2011	11/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		4	1	661,880		102,0720	670,461	656,851	659,740	0	(678)	0	2.759	2.828	MON	1,510	18,430	04/10/2012	04/01/2022
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		4	1	1,005,408		101,3030	992,477	1,040,369	1,000,000	0	1,990	0	3.000	1.596	MON	2,481	2,481	10/19/2016	11/01/2036
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		4	1	304,559		103,1170	308,984	299,643	304,333	0	(73)	0	3.500	3.185	MON	874	10,488	11/15/2013	04/01/2042
3138EE-N5-4	4.000		4	1	232,571		105,1680	228,322	217,102	232,210	0	(181)	0	4.000	2.461	MON	724	8,684	01/08/2015	03/01/2042
01F050-61-9	TBA FEDERAL NATIONAL MORTGAGE			1	547,734		108,9380	544,688	500,000	547,734	0	0	0	5.000	4.516	MON	0	0	12/08/2016	01/15/2047
01F030-6C-7	ASSO			1	998,594		99,4510	994,514	1,000,000	998,594	0	0	0	0.000	0.005	N/A	0	0	12/07/2016	12/25/2043
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN			1	3,678,223		105,1310	3,679,582	3,500,000	3,678,223	0	0	0	0.000	(0.165)	N/A	0	0	12/30/2016	01/25/2047
01F042-61-6	TBA FNMA SF 4.50 30 Yrs Jan			1	539,297		107,5590	537,793	500,000	539,297	0	0	0	4.500	4.124	MON	0	0	12/14/2016	01/15/2047
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				122,186,062	XXX	121,101,846	117,870,930	122,159,337	0	(31,581)	0	0	XXX	XXX	XXX	315,365	2,548,085	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				445,664,464	XXX	448,123,354	434,455,930	442,651,977	0	(727,184)	0	0	XXX	XXX	XXX	2,036,890	11,812,654	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
225433-AH-4	CREDIT SUISSE GRP FDG GUERNSEY		C	2FE	256,835		100,8870	252,217	250,000	256,476	0	(359)	0	3.800	3.325	MS	2,797	4,750	08/25/2016	09/15/2022
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C	2FE	254,857		99,8900	254,719	255,000	254,866	0	9	0	3.800	3.846	JD	565	4,845	06/30/2016	06/09/2023
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		C	1FE	380,408		104,1250	377,237	362,293	376,557	0	(1,879)	0	5.125	4.089	MN	1,599	18,568	10/23/2014	11/30/2024

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
002824-BD-1	ABBOTT LABS.			1	1FE	598,938		598,290	600,000	598,962	0	24	0	0	2.900	2.960	MN	1,885	0	11/17/2016	11/30/2021
00287Y-AQ-2	ABBVIE INC.			1	2FE	613,303		584,388	590,000	612,718	0	(593)	0	0	3.600	3.087	MN	2,773	12,240	10/03/2016	05/14/2025
00287Y-AR-0	ABBVIE INC.			1	2FE	277,429		275,108	280,000	277,530	0	84	0	0	4.500	4.624	MN	1,645	12,600	12/22/2015	05/14/2035
00287Y-AW-9	ABBVIE INC.			1	2FE	126,201		119,691	125,000	126,200	0	(2)	0	0	4.450	4.442	MN	726	2,812	10/03/2016	05/14/2046
00287Y-AX-7	ABBVIE INC.			1	2FE	699,909		679,054	700,000	699,917	0	8	0	0	2.850	2.872	MN	2,605	10,086	05/09/2016	05/14/2023
00440E-AV-9	ACE INA HLDG INC.			1	1FE	154,524		157,001	155,000	154,569	0	39	0	0	3.350	3.414	MN	837	5,193	10/27/2015	05/03/2026
00115A-AC-3	AEP TRANSMISSION CO 144A			1	1FE	193,817		193,434	195,000	193,820	0	3	0	0	4.000	4.076	JD	867	0	11/16/2016	12/01/2046
008117-AP-8	AETNA INC.			1	2FE	433,129		437,166	445,000	435,250	0	1,488	0	0	2.750	3.187	MN	1,564	12,238	12/22/2015	11/15/2022
00817Y-AJ-7	AETNA INC NEW			1	2FE	176,186		162,275	160,000	176,043	0	(142)	0	0	4.500	3.906	MN	920	3,600	10/04/2016	05/15/2042
00817Y-AW-8	AETNA INC NEW			1	2FE	125,034		98,9270	125,000	125,044	0	9	0	0	3.200	3.221	JD	178	2,067	10/04/2016	06/15/2026
00138C-AC-2	AIG GLOBAL FUNDING			1	1FE	489,407		488,947	490,000	489,414	0	7	0	0	2.700	2.745	JD	588	0	12/08/2016	12/15/2021
00912X-AL-8	AIR LEASE CORP.			1	2FE	381,286		381,359	375,000	377,847	0	(1,338)	0	0	3.375	3.012	JJ	5,836	12,656	05/20/2014	01/15/2019
00912X-AM-6	AIR LEASE CORP.			1	2FE	224,555		102,7410	225,000	224,718	0	60	0	0	3.875	3.945	AO	2,180	8,719	03/04/2014	04/01/2021
00912X-AP-9	AIR LEASE CORP.			1	2FE	398,600		400,712	400,000	399,555	0	419	0	0	2.125	2.246	JJ	3,919	8,500	09/09/2014	01/15/2018
00912X-AT-1	AIR LEASE CORP.			1	2FE	148,038		143,308	150,000	148,099	0	61	0	0	3.000	3.237	MS	1,700	0	10/04/2016	09/15/2023
020002-BC-4	ALLSTATE CORP.			1	2FE	24,894		25,530	25,000	24,894	0	0	0	0	4.200	4.270	JD	67	0	12/01/2016	12/15/2046
02153L-AA-2	ALTERRA FIN LLC			1	2FE	142,950		110,9410	125,000	134,964	0	(2,421)	0	0	6.250	3.980	MS	1,975	7,813	07/16/2013	09/30/2020
023135-AQ-9	AMAZON COM INC.			1	1FE	28,185		114,0550	25,000	28,135	0	(49)	0	0	4.950	4.221	JD	89	1,238	03/09/2016	12/15/2044
026874-BW-6	AMERICAN INTL GROUP INC.			1	2FE	245,649		113,8580	230,000	237,389	0	(1,630)	0	0	6.400	5.561	JD	654	14,720	04/06/2011	12/15/2020
026874-DA-2	AMERICAN INTL GROUP INC.			1	2FE	64,608		98,6080	65,000	64,624	0	7	0	0	4.500	4.588	JJ	1,341	2,925	07/09/2014	07/16/2044
026874-DG-9	AMERICAN INTL GROUP INC.			1	2FE	269,752		102,4260	270,000	269,791	0	39	0	0	3.300	3.348	MS	2,970	4,579	02/23/2016	03/01/2021
026874-DH-7	AMERICAN INTL GROUP INC.			1	2FE	302,539		101,7580	295,000	302,310	0	(228)	0	0	3.900	3.608	AO	2,876	2,867	12/14/2016	04/01/2026
026874-DI-5	AMERICAN INTL GROUP INC MTN BE				2FE	80,010		104,2770	90,000	88,277	0	1,529	0	0	5.850	7.950	JJ	2,413	5,265	05/11/2010	01/16/2018
03027X-AB-6	AMERICAN TOWER CORP NEW			1	2FE	247,963		100,3030	250,000	248,668	0	193	0	0	3.500	3.631	JJ	3,670	8,750	01/03/2013	01/31/2023
03027X-AH-3	AMERICAN TOWER CORP NEW			1	2FE	499,265		101,1390	500,000	499,397	0	132	0	0	3.300	3.359	FA	6,233	9,763	01/08/2016	02/15/2021
03027X-AJ-9	AMERICAN TOWER CORP NEW			1	2FE	131,981		102,1850	125,000	131,517	0	(465)	0	0	4.400	3.740	FA	2,078	3,254	03/28/2016	02/15/2026
03027X-AK-6	AMERICAN TOWER CORP NEW			1	2FE	112,169		104,136	110,000	112,107	0	(62)	0	0	3.375	3.166	AO	784	1,568	10/03/2016	10/15/2026
031162-BM-1	AMGEN INC.			1	2FE	134,884		104,6820	130,852	132,490	0	(1,426)	0	0	3.875	2.576	MN	619	4,844	04/21/2015	11/15/2021
031162-BP-4	AMGEN INC.			1	2FE	104,012		109,2400	98,316	103,407	0	(265)	0	0	5.375	4.462	MN	618	4,838	08/28/2014	05/15/2043
031162-BZ-2	AMGEN INC.			1	2FE	14,378		95,8550	15,904	15,900	0	(4)	0	0	4.400	4.080	MN	110	330	10/03/2016	05/01/2045
031162-CE-8	AMGEN INC 144A			1	2FE	991,224		96,1110	948,614	991,210	0	(14)	0	0	4.663	4.694	JD	2,046	23,140	11/09/2016	06/15/2051
032511-AY-3	ANADARKO PETE CORP.			1	3FE	30,919		119,0170	25,000	29,754	(535)	(159)	0	0	6.450	4.838	MS	475	1,613	09/20/2012	09/15/2036
032511-BN-6	ANADARKO PETE CORP.			1	2FE	397,341		111,9260	349,000	396,479	0	(862)	0	0	5.550	3.783	MS	5,703	0	11/01/2016	03/15/2026
032511-BP-1	ANADARKO PETE CORP.			1	2FE	92,429		123,3360	92,502	92,416	0	(13)	0	0	6.600	5.122	MS	1,458	0	12/14/2016	03/15/2046
032654-AK-1	ANALOG DEVICES INC.			1	2FE	83,301		109,9640	82,473	83,280	0	(21)	0	0	5.300	4.653	JD	177	1,988	11/07/2016	12/15/2045
032654-AN-5	ANALOG DEVICES INC.			1	1FE	79,493		99,0750	79,260	79,496	0	4	0	0	3.500	3.608	JD	202	0	12/01/2016	12/05/2026
032654-AP-0	ANALOG DEVICES INC.			1	1FE	44,707		100,5060	45,227	44,707	0	1	0	0	4.500	4.602	JD	146	0	11/30/2016	12/05/2036
035242-AJ-5	ANHEUSER BUSCH INBEV FIN INC.			1	1FE	915,970		100,5750	920,257	915,000	0	264	0	0	2.650	2.632	FA	10,103	11,022	10/04/2016	02/01/2021
035242-AM-8	ANHEUSER BUSCH INBEV FIN INC.			1	1FE	476,079		105,1870	483,859	475,666	0	(413)	0	0	4.700	4.485	FA	9,008	11,170	03/28/2016	02/01/2036
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC.			1	1FE	658,898		108,0870	655,000	658,880	0	(17)	0	0	4.900	4.926	FA	13,373	16,076	10/04/2016	02/01/2046
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC.			1	1FE	400,247		101,5190	380,696	399,443	0	(803)	0	0	3.650	2.832	FA	5,703	1,886	10/03/2016	02/01/2026
037411-AZ-8	APACHE CORP.			1	2FE	308,169		101,5710	300,000	307,949	0	(220)	0	0	3.250	2.727	AO	2,058	0	11/04/2016	04/15/2022
037411-BC-8	APACHE CORP.			1	2FE	79,165		98,5820	80,000	79,171	0	5	0	0	4.250	4.363	JJ	1,568	0	08/16/2016	01/15/2044
037411-AW-5	APACHE CORP SR NT 5.1			1	2FE	164,547		104,6180	162,158	164,475	0	(72)	0	0	5.100	4.725	MS	2,635	1,530	10/04/2016	09/01/2040
037833-BU-3	APPLE INC.			1	1FE	524,438		100,6230	528,272	524,502	0	64	0	0	2.850	2.887	FA	5,320	7,481	02/16/2016	02/23/2023
037833-BX-7	APPLE INC.			1	1FE	126,629		107,9850	118,783	126,544	0	(85)	0	0	4.650	3.824	FA	1,819	233	10/03/2016	02/23/2046
037833-BY-5	APPLE INC.			1	1FE	334,695		100,0530	325,173	324,002	0	(692)	0	0	3.250	2.916	FA	3,756	5,281	03/17/2016	02/23/2026
038222-AH-8	APPLIED MATLS INC.			1	1FE	283,660		100,8280	277,277	283,279	0	(381)	0	0	2.625	1.781	AO	1,805	0	10/28/2016	10/01/2020
03939C-AB-9	ARCH CAPITAL FINANCE LLC.			1	1FE	50,000		104,8390	52,419	50,000	0	0	0	0	5.031	5.094	JD	161	0	11/29/2016	12/15/2046
03938J-AA-7	ARCH CAPITAL GROUP INC.			1	1FE	55,000		105,5830	58,071	55,000	0	0	0	0	5.144	5.210	MN	472	2,829	12/10/2013	11/01/2043
00209T-AB-1	AT&T BROADBAND CORP.			1	1FE	558,926		135,3500	507,564	489,322	0	(17,163)	0	0	9.455	3.675	MN	4,531	35,456	09/13/2012	11/15/2022
00206R-AX-0	AT&T INC.			1	2FE	482,909		105,7580													

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
00206R-DC-3	AT&T INC.			1	2FE	331,021		104,2440	300,000	329,454	0	(1,567)	0	0	4.450	2.912	AO	3,338	4,450	10/04/2016	04/01/2024
04650N-AB-0	AT&T INC.			1	2FE	5,311		102,7000	5,000	5,299	0	(7)	0	0	5.350	4.980	MS	89	272	02/27/2015	09/01/2040
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED			1	2FE	1,974,919		1,878,248	1,875,000	1,972,684	0	(2,462)	0	0	3.950	3.242	JJ	34,151	15,188	10/03/2016	01/15/2025
05463H-AA-9	AXIS SPECIALTY FINANCE LLC			1	2FE	189,348		109,6130	175,000	187,015	0	(2,426)	0	0	5.875	3.791	JD	857	10,281	04/07/2016	06/01/2020
05523U-AJ-9	BAE SYS HLDGS INC			1	2FE	124,564		109,0930	125,000	124,868	0	49	0	0	6.375	6.526	JD	664	7,969	06/01/2009	06/01/2019
05523U-AL-4	BAE SYS HLDGS INC 144A			1	2FE	38,371		101,1940	35,000	38,356	0	(15)	0	0	4.750	4.208	AO	388	0	10/06/2016	10/07/2044
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1FE	69,970		102,3660	70,000	69,979	0	3	0	0	3.350	3.383	JJ	1,173	2,345	06/12/2013	07/01/2023
06051G-EE-5	BANK AMER CORP			1	2FE	1,717,440		1,113,380	1,500,000	1,687,573	0	(29,867)	0	0	5.875	2.590	JJ	43,083	44,063	04/27/2016	01/05/2021
06051G-FC-8	BANK AMER CORP			1	2FE	326,486		109,5090	315,000	326,113	0	(202)	0	0	5.000	4.826	JJ	7,000	15,750	12/22/2015	01/21/2044
06051G-FP-9	BANK AMER CORP			1	2FE	319,262		99,5490	325,000	319,802	0	512	0	0	3.950	4.224	AO	2,496	12,838	12/23/2015	04/21/2025
06051G-FU-8	BANK AMER CORP			1	2FE	567,303		103,0540	550,000	566,990	0	(313)	0	0	4.450	4.091	MS	8,022	5,118	12/07/2016	03/03/2026
06051G-FW-4	BANK AMER CORP			1	2FE	682,641		99,3140	675,000	682,406	0	(235)	0	0	2.625	2.369	AO	3,544	0	11/09/2016	04/19/2021
06051G-FX-2	BANK AMER CORP			1	2FE	124,650		98,6670	125,000	124,652	0	2	0	0	3.500	3.567	AO	875	0	12/07/2016	04/19/2026
06051G-GA-1	BANK AMER CORP			1	2FE	140,000		95,4700	140,000	140,000	0	0	0	0	3.248	3.274	AO	884	0	10/18/2016	10/21/2027
06051G-GB-9	BANK AMER CORP			1	2FE	80,000		98,7000	80,000	80,000	0	0	0	0	2.151	2.163	MN	249	0	11/04/2016	11/09/2020
06051G-DZ-9	BANK AMER CORP FR																				
06051G-DZ-9	7.625%060119				2FE	109,965		112,3720	95,000	107,860	0	(2,105)	0	0	7.625	1.879	JD	604	3,622	08/08/2016	06/01/2019
060505-DR-2	BANK OF AMERICA CORPORATION			2	3FE	80,098		102,7500	200,000	80,098	0	0	0	0	8.000	0.000	JJ	6,756	16,000	01/24/2008	12/29/2099
067690-AA-8	BARNABAS HEALTH SYSTEM			4	1FE	399,330		98,3550	450,000	407,331	0	2,671	0	0	4.000	5.165	JJ	9,000	18,000	11/04/2013	07/01/2028
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC			1	2FE	98,525		105,1140	85,000	98,419	0	(106)	0	0	5.750	4.755	MN	815	2,444	10/03/2016	05/01/2043
07177M-AN-3	BAXALTA INC			1	2FE	41,704		106,7420	35,000	41,673	0	(31)	0	0	5.250	4.141	JD	41	1,969	10/03/2016	06/23/2045
075887-BF-5	BECTON DICKINSON & CO			1	2FE	35,000		102,2620	35,000	35,000	0	0	0	0	3.734	3.769	JD	58	1,307	12/04/2014	12/15/2024
075887-BG-3	BECTON DICKINSON & CO			1	2FE	300,000		103,5950	300,000	300,000	0	0	0	0	4.685	4.740	JD	625	14,055	12/04/2014	12/15/2044
084423-AQ-5	BERKLEY W R CORP			1	2FE	106,776		112,1620	100,000	102,327	0	(764)	0	0	7.375	6.528	MS	2,172	7,375	01/07/2010	09/15/2019
084423-AR-3	BERKLEY W R CORP			1	2FE	99,710		107,1610	100,000	99,874	0	30	0	0	5.375	5.486	MS	1,583	5,375	09/13/2010	09/15/2020
084670-BK-3	BERKSHIRE HATHAWAY INC DEL			1	1FE	101,648		106,3310	95,698	101,606	0	(42)	0	0	4.500	3.758	FA	1,575	0	11/04/2016	02/11/2043
084670-BQ-0	BERKSHIRE HATHAWAY INC DEL			1	1FE	104,777		99,7920	105,000	104,812	0	34	0	0	2.200	2.257	MS	680	1,155	03/08/2016	03/15/2021
09062X-AC-7	BIOGEN INC			1	2FE	124,531		101,2750	120,000	124,261	0	(270)	0	0	2.900	1.912	MS	1,250	0	10/03/2016	09/15/2020
092113-AK-5	BLACK HILLS CORP			1	2FE	89,889		100,3990	90,000	89,924	0	35	0	0	2.500	2.559	JJ	1,063	1,113	01/08/2016	01/11/2019
09256B-AG-2	BLACKSTONE HLDGS FIN L L C				144A	161,462		98,6400	145,000	161,351	0	(111)	0	0	5.000	4.343	JD	322	3,625	10/04/2016	06/15/2044
120568-AT-7	BUNGE LTD FIN CORP			1	2FE	59,998		114,5650	60,000	59,999	0	0	0	0	8.500	8.681	JD	227	5,100	06/04/2009	06/15/2019
12189L-AJ-0	BURLINGTON NORTH SANTA FE CP			1	1FE	257,508		104,2600	225,000	257,248	0	(260)	0	0	4.400	3.557	MS	2,915	4,950	09/06/2016	03/15/2042
12189L-AX-9	BURLINGTON NORTH SANTA FE CP			1	1FE	137,916		109,4510	120,000	137,831	0	(86)	0	0	4.700	3.887	MS	1,880	969	10/04/2016	09/01/2045
13342B-AE-5	CAMERON INTERNATIONAL CORP			1	1FE	207,183		103,3870	191,265	197,031	0	(2,516)	0	0	4.500	2.941	JD	694	8,788	10/10/2012	06/01/2021
13342B-AJ-4	CAMERON INTERNATIONAL CORP			1	1FE	126,319		100,1190	125,149	125,842	0	(141)	0	0	3.600	3.491	AO	763	4,813	07/15/2013	04/30/2022
14040H-BG-9	CAPITAL ONE FINL CORP			2	2FE	238,864		96,9240	250,000	239,497	0	323	0	0	3.200	3.848	FA	3,244	6,400	10/04/2016	02/05/2025
14042E-3Y-4	CAPITAL ONE NATL ASSN VA			2	2FE	249,295		100,3710	250,000	249,525	0	96	0	0	2.950	3.017	JJ	3,237	7,375	07/21/2014	07/23/2021
14042R-BT-7	CAPITAL ONE NATL ASSN VA			2	2FE	249,613		97,5710	250,000	249,635	0	23	0	0	2.250	2.296	MS	1,688	0	09/08/2016	09/13/2021
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN																				
14987B-AE-3	CASTL			1	2FE	609,362		101,6230	650,000	620,969	0	3,886	0	0	3.849	4.731	AO	5,282	25,019	11/12/2013	04/15/2023
151020-AR-5	CELGENE CORP			1	2FE	253,285		102,5590	250,000	252,824	0	(450)	0	0	3.550	3.356	FA	3,353	8,949	12/22/2015	08/15/2022
151020-AU-8	CELGENE CORP			1	2FE	134,926		103,9730	135,000	134,927	0	1	0	0	5.000	5.066	FA	2,550	6,806	08/28/2015	08/15/2045
15189W-AH-3	CENTERPOINT ENERGY RES CORP																				
15189W-AH-3	SR NT			1	2FE	287,658		113,1440	270,000	287,455	0	(210)	0	0	5.850	5.465	JJ	7,283	10,969	10/04/2016	01/15/2041
12527G-AA-1	CF INDS INC			1	3FE	300,091		105,2640	275,000	289,476	0	(2,493)	0	0	6.875	2.169	MN	3,151	9,453	05/06/2016	05/01/2018
161175-AX-2	CHARTER COMMUNICATIONS OPER			1	3FE	235,235		101,9270	225,000	229,335	0	(5,253)	0	0	3.579	2.310	JJ	3,534	0	10/03/2016	07/23/2020
161175-AY-0	CHARTER COMMUNICATIONS OPER			1	3FE	440,839		104,8220	415,000	427,777	0	(11,613)	0	0	4.908	4.127	JJ	8,939	15,706	07/13/2016	07/23/2025
161175-AZ-7	CHARTER COMMUNICATIONS OPER			1	3FE	75,000		114,1830	75,000	75,000	0	0	0	0	6.384	6.486	AO	904	4,788	07/09/2015	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPER			1	3FE	878,588		115,6080	855,498	841,451	0	(36,566)	0	0	6.484	5.306	AO	9,063	26,909	10/12/2016	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS OPER			1	3FE	200,332		104,4950	200,000	200,285	0	(46)	0	0	4.464	4.483	JJ	3,918	8,928	12/22/2015	07/23/2022
171232-AP-6	CHUBB CORP			1	2FE	125,450		94,0000	130,000	125,515	0	11	0	0	6.375	6.721	AO	1,750	8,288	01/15/2010	03/29/2067
125509-BN-8	CIGNA CORPORATION			1	2FE	139,965		106,3060	140,000	139,984	0	4	0	0	4.375	4.426	JD	272	6,125	12/03/2010	12/15/2020
125509-BS-7	CIGNA CORPORATION			1	2FE																

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
172967-JT-9	CITIGROUP INC				2FE	185,287		102,305.0	175,000	185,116	0	(171)	0	0	4.400	3.632	JD	449	3,850	10/31/2016	06/10/2025
172967-KA-8	CITIGROUP INC				2FE	422,974		101,585.0	425,000	423,121	0	133	0	0	4.450	4.553	MS	4,833	18,913	12/22/2015	09/29/2027
172967-KG-5	CITIGROUP INC				2FE	229,694		228,816	230,000	229,720	0	25	0	0	3.700	3.751	JJ	3,995	4,255	01/05/2016	01/12/2026
172967-KN-0	CITIGROUP INC				2FE	274,857		262,348	270,000	274,784	0	(73)	0	0	3.400	3.204	MN	1,530	0	10/31/2016	05/01/2026
172967-KU-4	CITIGROUP INC				2FE	169,998		167,930	170,000	170,004	0	6	0	0	4.125	4.168	JJ	3,039	0	10/04/2016	07/25/2028
172967-KV-2	CITIGROUP INC				2FE	607,725		596,701	610,000	607,789	0	65	0	0	2.350	2.449	FA	5,933	0	11/10/2016	08/02/2021
174010-AD-3	CITIZENS BANK N A			2	2FE	299,967		100,770.0	300,000	299,976	0	9	0	0	2.500	2.519	MS	2,229	3,750	03/09/2016	03/14/2019
174610-AN-5	CITIZENS FINL GROUP INC			1	2FE	170,590		166,709	170,000	170,543	0	(47)	0	0	2.375	2.313	JJ	1,716	0	08/04/2016	07/28/2021
125896-BR-0	CMS ENERGY CORP			1	2FE	119,581		94,909.0	120,000	119,587	0	6	0	0	2.950	3.012	FA	570	0	10/31/2016	02/15/2027
196500-AA-0	COLORADO INSTST GAS CO 144A COMCAST CORP 6.45%			1	2FE	470,872		97,185.0	475,000	470,924	0	51	0	0	4.150	4.305	FA	7,392	0	11/07/2016	08/15/2026
20030N-AM-3	15/MAR/2037			1	1FE	91,782		129,115.0	75,000	89,939	0	(426)	0	0	6.450	4.947	MS	1,424	4,838	04/10/2012	03/15/2037
20030N-BM-2	COMCAST CORP NEW			1	1FE	124,530		127,684	125,000	124,568	0	16	0	0	4.200	4.273	FA	1,983	5,250	08/05/2014	08/15/2034
20030N-BR-1	COMCAST CORP NEW			1	1FE	649,006		99,285.0	650,000	649,119	0	113	0	0	2.750	2.793	MS	5,958	9,335	02/16/2016	03/01/2023
208251-AE-8	CONOCO INC 6.95% SNR NTS 15/04			1	2FE	377,537		125,756.0	345,000	376,308	0	(1,311)	0	0	6.950	4.054	AO	5,062	23,978	03/31/2016	04/15/2029
209111-FK-4	CONSOLIDATED EDISON CO N Y INC			1	1FE	29,739		99,863.0	30,000	29,739	0	0	0	0	4.300	4.393	JD	161	0	11/10/2016	12/01/2056
222862-AJ-3	COVENTRY HEALTH CARE INC			1	2FE	59,880		111,051.0	60,000	59,939	0	12	0	0	5.450	5.551	JD	145	3,270	06/02/2011	06/15/2021
224044-CG-0	COX COMMUNICATIONS INC 144A			1	2FE	39,932		38,198	40,000	39,934	0	2	0	0	3.350	3.396	MS	402	0	09/08/2016	09/15/2026
224044-BS-5	COX COMMUNICATIONS INC NEW			1	2FE	26,378		105,512.0	25,000	26,198	0	(818)	0	0	6.250	2.798	JD	130	1,563	01/09/2014	06/01/2018
224044-CC-9	144A			1	2FE	63,586		84,679.0	75,000	64,076	0	177	0	0	4.500	5.637	JD	9	3,375	03/12/2014	06/30/2043
22822Y-AB-7	CROWN CASTLE INTL CORP NEW			1	2FE	346,860		103,459.0	320,000	345,714	0	(1,146)	0	0	4.450	3.430	FA	5,380	6,241	10/03/2016	02/15/2026
22822Y-AD-3	CROWN CASTLE INTL CORP NEW			1	2FE	69,980		96,745.0	70,000	69,982	0	1	0	0	2.250	2.269	MS	525	0	08/22/2016	09/01/2021
22822Z-BD-5	CROWN CASTLE INTL CORP SR NT			1	2FE	795,000		107,625.0	750,000	786,458	3,199	(5,179)	0	0	5.250	4.374	JJ	18,156	39,375	04/29/2015	01/15/2023
22822Z-BD-1	CROWN CASTLE TOWERS LLC 144A			1	1FE	400,000		100,271.0	400,000	400,000	0	0	0	0	3.663	3.725	MON	651	14,652	04/30/2015	05/15/2025
126408-HD-8	CSX CORP			1	2FE	101,694		100,099.0	100,000	101,666	0	(31)	0	0	3.350	3.159	MN	558	3,008	10/04/2016	11/01/2025
126408-GS-6	CSX CORP SR NT			1	2FE	127,898		124,638.0	100,000	125,724	0	(619)	0	0	6.220	4.488	AO	1,054	6,220	04/10/2013	04/30/2040
126650-BP-4	CVS CAREMARK CORP 6.036% BDS			2	2FE	90,448		112,110.0	148,706	104,181	0	2,212	0	0	6.036	0.000	MON	524	8,979	05/31/2007	12/10/2028
126650-BV-1	CVS CAREMARK CORPORATION			4	2FE	241,696		111,967.0	226,664	241,745	0	(55)	0	0	5.773	5.286	MON	763	13,085	08/26/2011	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION			4	2FE	436,808		498,976	436,808	436,808	0	0	0	0	5.926	6.090	MON	1,510	25,891	12/07/2011	01/10/2034
126650-CD-0	CVS CAREMARK CORPORATION			1	2FE	14,971		113,309.0	15,000	14,972	0	0	0	0	5.300	5.384	JD	57	795	12/02/2013	12/05/2043
126650-BS-8	CVS CAREMARK CORPORATION 144A			4	2FE	153,180		121,767.0	125,420	152,402	0	(280)	0	0	7.507	5.548	MON	549	9,417	12/03/2013	01/10/2032
126650-CL-2	CVS HEALTH CORP			1	2FE	204,002		103,160.0	200,000	203,626	0	(368)	0	0	3.875	3.653	JJ	3,466	7,750	12/23/2015	07/20/2025
126650-CN-8	CVS HEALTH CORP			1	2FE	688,777		111,445.0	675,000	688,472	0	(230)	0	0	5.125	5.059	JJ	15,471	34,594	08/27/2015	07/20/2045
23311R-AD-8	DCP MIDSTREAM LLC 144A			1	3FE	165,390		103,750.0	150,000	155,625	28,743	(2,123)	0	0	5.350	3.747	MS	2,363	8,025	01/04/2013	03/15/2020
25179M-AL-7	DEVON ENERGY CORP NEW			1	2FE	58,392		103,000.0	60,000	58,395	0	3	0	0	5.600	5.890	JJ	1,549	0	11/28/2016	07/15/2041
25179M-AP-8	DEVON ENERGY CORP NEW			1	2FE	164,023		99,366.0	165,000	164,436	0	94	0	0	3.250	3.347	MN	685	5,363	05/07/2012	05/15/2022
25179M-AU-7	DEVON ENERGY CORP NEW			1	2FE	203,929		98,234.0	200,000	204,157	0	225	0	0	5.000	5.969	JD	511	6,875	12/14/2016	06/15/2045
25272K-AA-1	DIAMOND 1 FIN CORP 144A			1	2FE	79,980		102,081.0	80,000	79,984	0	4	0	0	3.480	3.519	JD	232	1,392	05/17/2016	06/01/2019
25272K-AD-5	DIAMOND 1 FIN CORP 144A			1	2FE	955,773		103,475.0	915,000	954,074	0	(1,699)	0	0	4.420	3.392	JD	1,797	21,794	11/07/2016	06/15/2021
25272K-AN-3	DIAMOND 1 FIN CORP 144A			1	2FE	100,355		118,958.0	85,000	100,258	0	(97)	0	0	8.100	6.553	JJ	4,016	0	10/06/2016	07/15/2036
25272K-AR-4	DIAMOND 1 FIN CORP 144A			1	2FE	60,473		123,129.0	50,000	60,465	0	(8)	0	0	8.350	6.817	JJ	2,435	0	12/09/2016	07/15/2046
25466A-AJ-0	DISCOVER BK			2	2FE	276,669		96,561.0	275,000	276,633	0	(36)	0	0	3.450	3.404	JJ	4,059	0	10/04/2016	07/27/2026
254709-AL-2	DISCOVER FINL SVCS			2	2FE	161,432		97,766.0	165,000	161,770	0	326	0	0	3.750	4.075	MS	2,011	6,188	12/22/2015	03/04/2025
254709-AJ-7	DISCOVER FINL SVCS SR NT			1	2FE	275,000		101,523.0	275,000	275,000	0	0	0	0	3.850	3.887	MN	1,176	10,588	11/21/2012	11/21/2022
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC			1	2FE	175,795		92,409.0	195,000	175,987	0	192	0	0	4.875	5.683	AO	2,377	5,728	10/03/2016	04/01/2043
257375-AG-0	DOMINION GAS HOLDINGS LLC			1	1FE	205,534		101,100.0	200,000	204,893	0	(641)	0	0	2.500	1.631	JD	222	2,500	08/12/2016	12/15/2019
25746U-BT-5	DOMINION RES INC VA NEW			2	2FE	250,175		104,167.0	250,000	250,147	0	(28)	0	0	1.070	1.059	AO	669	6,333	03/02/2016	04/01/2021
260543-BY-8	DOW CHEM CO			1	2FE	100,223		155,151.0	80,000	98,373	0	(320)	0	0	9.400	7.435	MN	961	7,520	11/13/2009	05/15/2039
260543-CL-5	DOW CHEM CO			1	2FE	9,867		100,343.0	10,000	9,872	0	2	0	0	4.625	4.764	AO	116	463	10/02/2014	10/01/2044
233331-AJ-6	15APR			1	2FE	80,661		122,236.0	115,000	84,413	0	650	0	0	6.375	0.000	AO	1,548	7,331	01/22/2004	04/15/2033
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1	1FE	52,933		97,821.0	50,000	52,918	0	(14)	0	0	3.875	3.581	MS	570	0	10/04/2016	03/15/2046
26441C-AD-7	DUKE ENERGY CORP NEW			1	2FE	218,994		107,804.0	200,000	217,867	0	(1,127)									

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
278062-AE-4	EATON CORP PLC			1	2FE	140,281		97,7470	141,734	145,000	140,461	0	136	0	4.150	4.425	MN	986	4,980	10/04/2016	11/02/2042
278865-AM-2	ECOLAB INC				2FE	22,864		117,5990	23,520	20,000	22,795	0	(59)	0	5.500	4.608	JD	70	1,100	10/28/2015	12/08/2041
28176E-AC-2	EDWARDS LIFESCIENCES CORP			1	2FE	100,865		101,5020	101,502	100,000	100,344	0	(185)	0	2.875	2.695	AO	607	2,875	02/11/2014	10/15/2018
285512-AC-3	ELECTRONIC ARTS INC			1	2FE	124,813		103,3880	129,234	125,000	124,842	0	30	0	3.700	3.768	MS	1,542	2,402	02/17/2016	03/01/2021
29103D-AA-4	EMERA US FINANCE LP 144A			1	2FE	350,945		349,421	350,000	350,901	0	(44)	0	2.150	2.052	JD	334	3,742	11/17/2016	06/15/2019	
29103D-AG-1	EMERA US FINANCE LP 144A			1	2FE	51,857		98,3030	51,118	52,000	51,864	0	7	0	3.550	3.615	JD	82	918	06/09/2016	06/15/2026
29103D-AK-2	EMERA US FINANCE LP 144A			1	2FE	271,902		100,8450	272,280	270,000	271,896	0	(5)	0	4.750	4.764	JD	570	6,377	12/07/2016	06/15/2046
292505-AG-9	ENCANA CORP				3FE	20,952		108,0760	20,952	20,000	20,943	0	(10)	0	6.500	6.193	FA	542	650	07/18/2016	02/01/2038
29267H-AA-7	ENDURANCE SPECIALTY HLDGS LTD			1	2FE	151,962		120,8040	193,287	160,000	153,009	0	189	0	7.000	7.589	JJ	5,164	11,200	03/23/2010	07/15/2034
29273R-AT-6	ENERGY TRANSFER PRTRNS L P				2FE	185,334		93,1860	191,032	205,000	185,360	0	26	0	5.150	5.958	FA	4,399	0	12/02/2016	02/01/2043
29273R-BE-8	ENERGY TRANSFER PRTRNS L P			1	2FE	24,953		93,4530	23,363	25,000	24,955	0	2	0	4.900	4.975	MS	361	1,225	03/05/2015	03/15/2035
29273R-BH-1	ENERGY TRANSFER PRTRNS L P			1	2FE	69,962		100,3670	70,257	70,000	69,981	0	12	0	2.500	2.535	JD	78	1,750	06/18/2015	06/15/2018
29273R-BJ-7	ENERGY TRANSFER PRTRNS L P			1	2FE	693,567		106,3940	728,798	685,000	693,545	0	(36)	0	6.125	6.130	JD	1,865	37,822	10/04/2016	12/15/2045
29364G-AF-0	ENERGY CORP NEW			1	2FE	328,848		107,7950	323,386	300,000	323,198	0	(5,650)	0	5.125	2.783	MS	4,527	15,375	02/09/2016	09/15/2020
29364H-AW-8	ENERGY LA LLC			1	1FE	104,990		103,580	105,000	104,990	0	1	0	3.250	3.277	AO	853	1,773	03/17/2016	04/01/2028	
29379V-AT-0	ENTERPRISE PRODS OPER LLC			1	2FE	34,761		112,8900	39,512	35,000	34,782	0	4	0	5.950	6.089	FA	868	2,083	01/04/2011	02/01/2041
29379V-AW-3	ENTERPRISE PRODS OPER LLC			1	2FE	346,234		99,9820	384,931	385,000	346,869	0	581	0	4.850	5.713	FA	7,054	16,490	12/14/2016	08/15/2042
29379V-BA-0	ENTERPRISE PRODS OPER LLC			2	2FE	600,954		100,9600	605,762	600,000	600,943	0	(11)	0	4.850	4.898	MS	8,568	14,550	05/11/2016	03/15/2044
29379V-BE-2	ENTERPRISE PRODS OPER LLC			1	2FE	283,963		101,6060	288,562	284,000	284,407	0	319	0	3.750	3.767	FA	4,023	5,813	10/11/2016	02/15/2025
29379V-BJ-1	ENTERPRISE PRODS OPER LLC			1	2FE	22,478		102,6500	20,530	20,000	22,458	0	(20)	0	4.900	4.208	MN	125	490	07/18/2016	05/15/2046
26875P-AE-1	EOG RES INC			1	2FE	457,083		106,0800	450,841	425,000	444,691	0	(4,941)	0	4.400	2.986	JD	1,558	18,700	03/28/2016	06/01/2020
294429-AK-1	EQUIFAX INC			1	2FE	224,892		98,0000	220,499	225,000	224,905	0	13	0	2.300	2.323	JD	431	2,861	05/05/2016	06/01/2021
294429-AL-9	EQUIFAX INC			1	2FE	296,595		97,1180	286,498	295,000	296,575	0	(20)	0	3.250	3.208	JD	799	5,300	11/04/2016	06/01/2026
26882P-BB-7	ERAC USA FIN CO				2FE	108,225		103,6150	134,699	130,000	127,171	0	3,295	0	6.375	9.506	AO	1,750	8,288	05/20/2009	10/15/2017
26884T-AN-2	ERAC USA FINANCE COMPANY 144A			1	2FE	429,989		95,3580	414,808	435,000	430,144	0	84	0	4.500	4.623	FA	7,395	19,575	02/10/2015	02/15/2045
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1	2FE	224,137		100,7000	226,576	225,000	224,214	0	73	0	3.800	3.880	MN	1,425	8,360	12/23/2015	11/01/2025
26884T-AH-5	ERAC USA FINANCE COMPANY 144A			1	2FE	84,735		100,2060	85,175	85,000	84,836	0	25	0	3.300	3.365	AO	592	2,805	10/10/2012	10/15/2022
30162A-AC-2	EXELIS INC			1	2FE	55,617		110,3400	57,377	52,000	54,486	0	(461)	0	5.550	4.472	AO	722	2,886	06/17/2014	10/01/2021
30161N-AT-8	EXELON CORP			1	2FE	109,974		98,7980	108,678	110,000	109,977	0	4	0	2.450	2.470	AO	569	1,407	04/04/2016	04/15/2021
30161M-AL-7	EXELON GENERATION CO LLC SR			2	2FE	269,075		103,5060	258,765	250,000	267,792	0	(1,283)	0	4.250	2.792	JD	472	5,313	08/05/2016	06/15/2022
30219G-AL-2	EXPRESS SCRIPTS HLDG CO			1	2FE	24,948		101,8770	25,469	25,000	24,956	0	8	0	3.300	3.374	FA	289	413	02/22/2016	02/25/2021
31428X-AV-8	FEDEX CORP			1	2FE	69,811		98,6660	69,066	70,000	69,875	0	18	0	2.700	2.750	AO	399	1,890	04/08/2013	04/15/2023
31428X-BF-2	FEDEX CORP			1	2FE	59,878		99,3140	59,588	60,000	59,886	0	8	0	3.250	3.301	AO	488	1,013	03/21/2016	04/01/2026
31428X-BG-0	FEDEX CORP			1	2FE	105,608		100,7710	100,771	100,000	105,584	0	(24)	0	4.550	4.272	AO	1,138	1,182	10/04/2016	04/01/2046
31620M-AN-6	FIDELITY NATL INFORMATION			1	2FE	351,659		101,7390	356,088	350,000	351,070	0	(576)	0	2.850	2.692	AO	2,106	9,836	12/23/2015	10/15/2018
31620M-AR-7	FIDELITY NATL INFORMATION			1	2FE	149,594		108,9130	163,370	150,000	149,633	0	33	0	5.000	5.098	AO	1,583	7,396	10/13/2015	10/15/2025
31620M-AS-5	FIDELITY NATL INFORMATION			1	2FE	221,075		97,5030	214,506	220,000	221,023	0	(52)	0	2.250	2.154	FA	1,856	0	10/03/2016	08/15/2021
31620M-AU-0	FIDELITY NATL INFORMATION			1	2FE	95,791		95,2050	90,445	95,000	95,786	0	(5)	0	4.500	4.499	FA	1,603	0	08/15/2016	08/15/2046
31677Q-BF-5	FIFTH THIRD BK C/N OHIO MTN				1FE	249,943		100,6750	251,686	250,000	249,958	0	15	0	2.300	2.321	MS	1,693	2,875	03/10/2016	03/15/2019
33766J-AF-0	FIRSTENERGY SOLUTIONS CORP			1	4FE	266,250		35,5000	266,250	750,000	266,250	0	(811)	579,729	6.800	20,642	FA	19,267	51,000	01/07/2013	08/15/2039
337738-AN-8	FISERV INC			1	2FE	205,090		100,4830	200,966	200,000	204,225	0	(865)	0	2.700	2.052	JD	450	5,400	04/15/2016	06/01/2020
337738-AP-3	FISERV INC			1	2FE	343,166		101,7040	330,537	325,000	342,570	0	(596)	0	3.850	3.120	JD	1,043	8,181	11/08/2016	06/01/2025
341099-CL-1	FLORIDA POWER CORP			1	1FE	434,200		131,8520	461,482	350,000	424,730	0	(1,960)	0	6.400	4.853	JD	996	22,400	08/29/2011	06/15/2038
345397-VM-2	FORD MOTOR CREDIT CO LLC				2FE	307,973		115,3180	288,295	250,000	275,542	0	(7,678)	0	8.125	4.542	JJ	9,366	20,313	06/08/2012	01/15/2020
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	217,712		103,0290	206,057	200,000	213,641	0	(2,159)	0	4.250	2.967	MS	2,385	8,500	02/03/2015	09/20/2022
345397-WP-4	FORD MOTOR CREDIT CO LLC				2FE	199,242		99,9410	199,881	200,000	199,657	0	150	0	2.375	2.471	MS	1,438	4,750	03/05/2014	03/12/2019
345397-XD-0	FORD MOTOR CREDIT CO LLC				2FE	200,000		100,0160	200,032	200,000	200,000	0	0	0	1.461	1.466	MS	763	2,922	03/24/2015	03/27/2017
345397-XI-2	FORD MOTOR CREDIT CO LLC				2FE	299,259		100,1200	300,361	300,000	299,325	0	64	0	4.134	4.209	FA	5,064	12,402	12/22/2015	08/04/2025
345370-CQ-1	FORD MTR CO DEL				2FE	54,120		94,9410	52,217	55,000	54,200	0	19	0	4.750	4.912	JJ	1,205	2,375	08/09/2016	01/15/2043
345370-CS-7	FORD MTR CO DEL				2FE	70,000		101,2990	70,909	70,000	70,000	0	0	0	5.291	5.361	JD	237	0	12/05/2016	12/08/2046
34964C-AA-4	FORTUNE																				

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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
369622-SM-8.	GENERAL ELEC CAP CORP				1FE	134,523		110,906	135,000	134,773	0	48	0	0	5.300	5.417	FA	2,783	7,155	02/08/2011	02/11/2021
369626-SJ-9.	GENERAL ELEC CAP CORP MTN BE				1FE	44,904		109,694	45,000	44,948	0	9	0	0	4.650	4.732	AO	430	2,093	10/12/2011	10/17/2021
369626-GS-8.	GENERAL ELEC CAP CORP MTN BE				1FE	74,045		101,348	78,000	75,235	0	402	0	0	3.100	3.799	JJ	1,155	2,418	12/04/2013	01/09/2023
369604-BF-9.	GENERAL ELECTRIC CO		1		1FE	9,944		100,885	10,000	9,948	0	1	0	0	4.125	4.201	AO	94	413	10/01/2012	10/09/2042
37045V-AK-6.	GENERAL MTRS CO		1		2FE	104,916		114,301	105,000	104,918	0	2	0	0	6.600	6.716	AO	1,733	4,197	02/18/2016	04/01/2036
37045X-AS-5.	GENERAL MTRS FINL CO INC		1		2FE	458,438		97,564	450,000	457,104	0	(771)	0	0	4.000	3.800	JJ	8,300	18,000	03/30/2015	01/15/2025
37045X-BD-7.	GENERAL MTRS FINL CO INC		1		2FE	469,346		101,725	465,000	469,135	0	(216)	0	0	3.700	3.484	MN	1,768	15,078	10/03/2016	11/24/2020
37045X-BG-0.	GENERAL MTRS FINL CO INC		1		2FE	425,120		105,049	410,000	424,956	0	(164)	0	0	5.250	4.817	MS	7,175	6,169	11/07/2016	03/01/2026
37045X-BK-1.	GENERAL MTRS FINL CO INC		1		2FE	194,499		98,399	195,000	194,540	0	42	0	0	3.700	3.777	MN	1,042	3,608	05/04/2016	05/09/2023
375558-AS-2.	GILEAD SCIENCES INC		1		1FE	29,932		115,583	30,000	29,937	0	1	0	0	5.650	5.746	JD	141	1,695	12/06/2011	12/01/2041
375558-AX-1.	GILEAD SCIENCES INC		1		1FE	47,239		103,837	45,000	47,143	0	(40)	0	0	4.800	4.546	AO	540	2,160	07/07/2014	04/01/2044
375558-BD-4.	GILEAD SCIENCES INC		1		1FE	124,698		103,467	118,987	124,636	0	(58)	0	0	4.750	4.295	MS	1,821	2,060	10/03/2016	03/01/2046
375558-BK-8.	GILEAD SCIENCES INC		1		1FE	10,080		94,980	10,000	10,079	0	0	0	0	4.150	4.146	MS	116	0	10/12/2016	03/01/2047
38141G-FM-1.	GOLDMAN SACHS GROUP INC				1FE	388,670		105,192	378,689	365,119	0	(3,871)	0	0	6.150	5.026	AO	5,535	22,140	01/26/2010	04/01/2018
38141G-GS-7.	GOLDMAN SACHS GROUP INC				1FE	1,001,190		112,422	989,309	987,649	0	(13,576)	0	0	5.750	3.164	JJ	22,067	27,600	04/27/2016	01/24/2022
38141G-RD-8.	GOLDMAN SACHS GROUP INC				1FE	503,600		102,141	510,706	502,749	0	(400)	0	0	3.625	3.554	JJ	8,005	18,125	11/01/2014	01/22/2023
38141G-YM-3.	GOLDMAN SACHS GROUP INC				1FE	192,281		103,742	186,735	192,039	0	(242)	0	0	4.000	2.980	MS	2,360	0	11/03/2016	03/03/2024
38141G-VP-6.	GOLDMAN SACHS GROUP INC		2		1FE	257,541		100,432	256,102	257,439	0	(118)	0	0	2.750	2.990	MS	2,065	4,263	10/04/2016	09/15/2020
38141G-YR-2.	GOLDMAN SACHS GROUP INC				2FE	328,927		101,584	324,053	319,000	0	(273)	0	0	4.250	3.888	AO	2,636	10,179	10/04/2016	10/21/2025
38143U-8H-7.	GOLDMAN SACHS GROUP INC		2		1FE	243,901		100,294	235,690	243,755	0	(147)	0	0	3.750	3.293	FA	3,084	656	10/27/2016	02/25/2026
38145G-AF-7.	GOLDMAN SACHS GROUP INC				1FE	677,286		100,540	678,648	675,244	0	(42)	0	0	2.167	2.125	FMAN	3,901	0	07/09/2016	11/15/2021
38148L-AF-3.	GOLDMAN SACHS GROUP INC				2FE	149,924		105,166	141,974	149,833	0	(92)	0	0	5.150	4.513	MN	753	3,476	08/24/2016	05/22/2045
38141E-A5-8.	GOLDMAN SACHS GRP INC MTN BE				1FE	1,735,808		108,499	1,600,000	1,723,510	0	(32,298)	0	0	5.375	2.859	MS	25,322	86,000	02/11/2016	03/15/2020
38141E-A6-6.	GOLDMAN SACHS GRP INC MTN BE				1FE	246,503		110,894	255,056	237,082	0	(1,833)	0	0	6.000	5.081	JD	613	13,800	04/14/2011	06/15/2020
38141E-C3-1.	GOLDMAN SACHS GRP INC MTN BE		1		1FE	196,852		104,983	195,000	196,801	0	(31)	0	0	4.800	4.796	JJ	4,498	9,360	12/22/2015	07/08/2044
402740-AE-4.	144A		1		2FE	111,806		106,076	100,000	111,778	0	(28)	0	0	5.950	5.227	AO	1,256	0	11/04/2016	10/15/2045
406216-AS-0.	HALLIBURTON CO				2FE	149,556		124,639	125,000	149,496	0	(10)	0	0	7.600	6.448	FA	3,589	9,500	01/08/2010	08/15/2096
406216-BK-6.	HALLIBURTON CO		1		2FE	61,513		107,845	55,000	61,463	0	(50)	0	0	5.000	4.328	MN	351	1,375	08/16/2016	11/15/2045
410867-AF-2.	HANOVER INS GROUP INC		1		2FE	748,253		100,486	753,647	750,000	0	103	0	0	4.500	4.580	AO	7,125	17,531	04/05/2016	04/15/2026
41283L-AK-1.	144A		1		1FE	354,602		100,424	355,000	354,676	0	74	0	0	2.850	2.895	JJ	4,665	5,255	01/05/2016	01/15/2021
416515-BB-9.	HARTFORD FINL SVCS GROUP INC		1		2FE	24,800		92,631	25,000	24,813	0	4	0	0	4.300	4.395	AO	227	1,075	04/15/2013	04/15/2043
416518-AB-4.	D		1		2FE	49,728		110,919	55,459	49,839	0	26	0	0	5.125	5.263	AO	541	2,563	04/02/2012	04/15/2022
423457-AB-6.	HELMERICH & PAYNE INTL DRILLI		1		2FE	90,402		103,327	90,000	90,342	0	(34)	0	0	4.650	4.647	MS	1,232	4,185	03/13/2015	03/15/2025
42809H-AG-2.	HESS CORP		1		2FE	109,769		99,542	110,000	109,774	0	5	0	0	4.300	4.372	AO	1,222	0	09/19/2016	04/01/2027
42809H-AD-9.	HESS CORP SR NT 5.6%41				2FE	25,284		101,114	25,000	25,281	0	(2)	0	0	5.600	5.591	FA	529	0	08/16/2016	02/15/2041
42824C-AS-8.	HEWLETT PACKARD CO		1		2FE	224,874		100,556	226,251	224,952	0	62	0	0	2.450	2.494	AO	1,317	5,451	09/30/2015	10/05/2017
42824C-AU-3.	HEWLETT PACKARD CO		1		2FE	257,884		100,967	260,495	257,926	0	39	0	0	2.850	2.887	AO	1,757	7,271	12/23/2015	10/05/2018
42824C-AY-5.	HEWLETT PACKARD ENTERPRISE		1		2FE	51,508		101,010	50,505	51,503	0	(5)	0	0	6.350	6.219	AO	670	1,590	10/06/2016	10/15/2045
437076-AS-1.	HOME DEPOT INC		1		1FE	122,039		126,336	125,000	122,422	0	65	0	0	5.875	6.146	JD	306	7,344	01/08/2010	12/16/2036
437076-BH-4.	HOME DEPOT INC		1		1FE	140,843		104,986	146,981	140,829	0	(13)	0	0	4.250	4.259	AO	1,488	5,950	02/03/2016	04/01/2046
404201-AC-1.	HSBC BK USA N A GLOBAL				1FE	382,767		102,656	359,296	353,715	0	(5,926)	0	0	6.000	4.253	FA	8,283	21,000	08/22/2011	08/09/2017
45866F-AA-2.	INTERCONTINENTAL EXCHANGE INC		1		1FE	584,111		104,889	576,892	576,999	0	(3,509)	0	0	4.000	3.216	AO	4,644	22,000	12/09/2014	10/15/2023
45866F-AC-8.	INTERCONTINENTAL EXCHANGE INC		1		1FE	154,826		100,427	155,662	154,863	0	33	0	0	2.750	2.793	JD	355	4,345	11/19/2015	12/01/2020
459745-GH-2.	INTERNATIONAL LEASE FIN CORP				2FE	1,088,800		107,500	1,075,000	1,082,290	0	(6,510)	0	0	6.250	2.667	MN	7,986	31,250	10/21/2016	05/15/2019
459745-GP-4.	INTERNATIONAL LEASE FIN CORP				2FE	698,250		101,875	713,125	700,000	0	713	0	0	3.875	4.034	AO	5,726	27,125	01/27/2016	04/15/2018
460146-CA-9.	INTL PAPER CO		1		2FE	383,401		108,548	374,490	345,000	0	(3,281)	0	0	7.950	2.525	JD	1,219	16,496	11/28/2016	06/15/2018
460146-CH-4.	INTL PAPER CO		1		2FE	101,665		112,301	106,686	95,000	0	(116)	0	0	6.000	5.602	MN	728	5,700	04/13/2012	11/15/2041
460146-CM-3.	INTL PAPER CO		1		2FE	151,358		105,657	158,486	151,313	0	(44)	0	0	5.000	4.987	MS	2,208	7,500	12/22/2015	09/15/2035
460146-CN-1.	INTL PAPER CO		1		2FE	24,783		104,287	25,000	24,787	0	3	0	0	5.150	5.275	MN	165	1,288	05/14/2015	05/15/2046
46623E-KD-0.	J P MORGAN CHASE & CO MTN BE		2		1FE	349,909		99,991	349,968	350,000	0	30	0	0	1.700	1.716	MS	1,752	5,950	02/25/2015	03/01/2018
46623E-KG-3.	J P MORGAN CHASE & CO MTN BE		1		1FE	340,000		98,147	333,701	340,000	0	0	0	0	2.295	2.306	FA	3,100	0	08/03/2016	08/15/2021
472319-AH-5.	JEFFERIES GROUP INC NEW		1																		

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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
46625H-JE-1	JPMORGAN CHASE & CO.				1FE	184,415		101,1290	180,000	182,698	0	(426)	0	0	3.250	2.985	MS	1,593	5,850	10/11/2012	09/23/2022
46625H-KA-7	JPMORGAN CHASE & CO.			2	1FE	278,171		99,7650	274,353	277,939	0	(232)	0	0	2.250	1.888	JJ	2,716	0	10/04/2016	01/23/2020
46625H-LL-2	JPMORGAN CHASE & CO.				2FE	186,765		106,6310	185,000	186,730	0	(28)	0	0	4.950	4.949	JD	763	9,158	12/23/2015	06/01/2045
46625H-LW-8	JPMORGAN CHASE & CO.			2	1FE	215,481		100,9040	211,899	210,000	0	(427)	0	0	2.750	2.023	JD	128	2,888	09/14/2016	06/23/2020
46625H-NJ-5	JPMORGAN CHASE & CO.				2FE	186,814		102,7430	179,800	175,000	0	(148)	0	0	4.250	3.531	AO	1,859	0	10/31/2016	10/01/2027
46625H-OJ-2	JPMORGAN CHASE & CO.			2	1FE	455,144		99,6860	448,586	450,000	0	(165)	0	0	2.550	2.278	MS	3,825	0	11/10/2016	03/01/2021
46625H-RV-4	JPMORGAN CHASE & CO.			1	1FE	233,988		95,4490	224,305	235,000	0	15	0	0	2.950	3.023	AO	1,733	0	11/03/2016	10/01/2026
46625H-RW-2	JPMORGAN CHASE & CO.				1FE	758,537		101,9970	764,977	750,000	0	(94)	0	0	2.112	1.950	JAJO	3,036	0	12/09/2016	10/24/2023
46625H-RX-0	JPMORGAN CHASE & CO.			2	2FE	114,801		97,0190	111,571	115,000	0	2	0	0	3.625	3.677	JD	521	0	11/10/2016	12/01/2027
48126B-AA-1	JPMORGAN CHASE & CO.				1FE	229,720		117,1690	234,338	200,000	0	(626)	0	0	5.400	4.481	JJ	5,250	10,800	12/22/2015	01/06/2042
48126H-AC-4	JPMORGAN CHASE & CO.			2	2FE	100,000		101,1880	100,000	100,000	0	0	0	0	6.100	6.193	AO	1,525	6,100	09/18/2014	10/01/2024
492386-AU-1	KERR MCGEE CORP.			1	3FE	115,925		117,9790	123,878	105,000	0	(744)	0	0	6.950	5.898	JJ	3,649	7,298	04/01/2011	07/01/2024
49327M-2G-8	KEYBANK NATIONAL ASSOCIATION				1FE	249,615		99,5800	248,951	250,000	0	73	0	0	2.250	2.295	MS	1,641	5,625	02/09/2015	03/16/2020
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE				2FE	64,940		109,3530	71,080	65,000	0	6	0	0	5.100	5.177	MS	893	3,315	03/21/2011	03/24/2021
494550-AY-2	KINDER MORGAN ENERGY PARTNERS			1	2FE	119,130		104,3120	100,000	104,440	0	(3,875)	0	0	5.950	1.942	FA	2,248	5,950	02/08/2013	02/15/2018
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			1	2FE	552,294		102,6710	564,688	550,000	0	(267)	0	0	3.950	3.926	MS	7,242	21,725	10/23/2014	09/01/2022
49456B-AH-4	KINDER MORGAN INC DEL			1	2FE	497,065		105,1770	525,887	500,000	0	40	0	0	5.550	5.668	JD	2,313	27,750	12/16/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN INC DEL			1	2FE	240,276		98,9910	242,527	245,000	0	22	0	0	5.050	5.247	FA	4,674	2,146	10/04/2016	02/15/2046
50077L-AD-8	KRAFT HEINZ FOODS CO SR GLBL			1	2FE	124,453		93,8840	117,355	125,000	0	30	0	0	3.000	3.074	JD	313	1,948	05/10/2016	06/01/2026
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT			1	2FE	77,768		94,0980	70,573	75,000	0	(12)	0	0	4.375	4.203	JD	273	1,704	10/03/2016	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT			1	2FE	210,018		104,9100	215,065	205,000	0	(169)	0	0	5.000	4.862	JJ	4,726	10,620	12/22/2015	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT			1	2FE	325,795		104,6810	314,044	300,000	0	(374)	0	0	5.200	4.711	JJ	7,193	7,800	03/28/2016	07/15/2045
501044-CS-8	KROGER CO			1	2FE	4,998		103,8390	5,192	5,000	0	0	0	0	3.850	3.892	FA	80	193	07/18/2013	08/01/2023
501044-DA-6	KROGER CO			1	2FE	14,983		100,2280	15,034	15,000	0	6	0	0	2.000	2.050	JJ	138	150	01/08/2016	01/15/2019
502413-AY-3	L-3 COMMUNICATIONS CORP			1	2FE	256,074		107,5570	247,380	230,000	0	(5,035)	0	0	5.200	2.806	AO	2,525	11,960	10/17/2014	10/15/2019
50540R-AP-7	LABORATORY CORP AMER HLDGS			1	2FE	10,047		100,8310	10,083	10,000	0	(6)	0	0	3.200	3.150	FA	133	320	01/21/2015	02/01/2022
50587K-AA-9	LAFARGEHOLCIM FIN US LLC 144A				2FE	195,866		96,7470	193,494	200,000	0	23	0	0	3.500	3.789	MS	1,925	0	12/07/2016	09/22/2026
512607-AR-9	LAM RESEARCH CORP			1	2FE	356,300		99,4610	348,115	350,000	0	(195)	0	0	2.800	2.392	JD	436	5,118	11/08/2016	06/15/2021
53079E-AG-9	LIBERTY MUT GROUP INC 144A			1	2FE	147,813		119,4830	149,354	125,000	0	(729)	0	0	6.500	5.073	MS	2,392	8,125	12/23/2015	03/15/2035
53079E-AW-4	LIBERTY MUT GROUP INC 144A			1	2FE	39,876		109,1110	43,645	40,000	0	12	0	0	4.950	5.052	MN	330	1,980	05/01/2012	05/01/2022
534187-AW-9	LINCOLN NATL CORP IND			1	2FE	65,184		117,7800	64,779	55,000	0	(270)	0	0	6.300	4.967	AO	789	3,465	12/23/2015	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND			1	2FE	39,613		115,0580	46,023	40,000	0	45	0	0	8.750	9.096	JJ	1,750	3,500	06/17/2009	07/01/2019
534187-AY-5	LINCOLN NATL CORP IND			1	2FE	59,401		110,4420	55,221	50,000	0	(1,412)	0	0	6.250	3.096	FA	1,181	3,125	02/03/2014	02/15/2020
539830-BL-2	LOCKHEED MARTIN CORP			1	2FE	220,544		108,7730	217,545	200,000	0	(164)	0	0	4.700	4.154	MN	1,201	7,507	10/04/2016	05/15/2046
548661-AK-3	LOWES COS INC			1	1FE	88,012		129,1740	109,798	85,000	0	(121)	0	0	6.500	6.282	MS	1,627	5,525	07/17/2009	03/15/2029
548661-DJ-3	LOWES COS INC			1	1FE	81,902		103,0190	82,415	80,000	0	6	0	0	4.375	4.293	MS	1,031	2,400	10/04/2016	09/15/2045
548661-DN-4	LOWES COS INC			1	1FE	119,333		93,3450	112,014	120,000	0	9	0	0	3.700	3.766	AO	937	2,158	04/11/2016	04/15/2046
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	24,797		102,4230	25,606	25,000	0	20	0	0	3.875	4.013	JJ	447	969	01/10/2012	01/15/2022
559080-AE-6	MAGELLAN MIDSTREAM PRTRNS LP			1	2FE	79,722		110,6670	88,534	80,000	0	31	0	0	6.550	6.707	JJ	2,416	5,240	06/19/2009	07/15/2019
559080-AG-1	MAGELLAN MIDSTREAM PRTRNS LP			2	2FE	161,889		103,9350	155,903	150,000	0	(35)	0	0	5.150	4.681	AO	1,631	0	11/07/2016	10/15/2043
565849-AM-8	MARATHON OIL CORP				2FE	23,800		94,2550	23,564	25,000	0	1	0	0	5.200	5.614	JD	108	0	12/14/2016	06/01/2045
570535-AH-7	MARKEL CORP			1	2FE	284,848		112,0190	280,048	250,000	0	(4,229)	0	0	7.125	5.172	MS	4,503	17,813	04/14/2011	09/30/2019
570535-AQ-7	MARKEL CORP			1	2FE	19,791		100,5750	20,115	20,000	0	2	0	0	5.000	5.132	AO	239	500	03/29/2016	04/05/2046
571748-AY-8	MARSH & MCLENNAN COS INC			1	1FE	249,800		100,0880	250,220	250,000	0	39	0	0	2.350	2.381	MS	1,877	5,875	03/03/2015	03/06/2020
571748-AZ-5	MARSH & MCLENNAN COS INC			1	1FE	74,028		101,8750	71,313	70,000	0	(92)	0	0	3.750	3.061	MS	780	750	10/04/2016	03/14/2026
571748-BA-9	MARSH & MCLENNAN COS INC			1	1FE	549,384		101,6270	558,951	550,000	0	64	0	0	3.300	3.346	MS	5,395	9,075	03/09/2016	03/14/2023
58013M-FA-7	MCDONALDS CORP MED TERM NT BE			1	2FE	164,431		107,1070	166,016	155,000	0	(22)	0	0	4.875	4.556	JD	462	2,316	12/20/2016	12/09/2045
585055-BS-4	MEDTRONIC INC			1	1FE	254,495		102,9710	257,429	250,000	0	(425)	0	0	3.500	3.300	MS	2,576	8,750	12/22/2015	03/15/2025
585055-BT-2	MEDTRONIC INC			1	1FE	91,188		105,7930	97,329	92,000	0	27	0	0	4.375	4.491	MS	1,185	4,283	12/01/2014	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1FE	452,768		108,1420	459,604	425,000	0	(313)	0	0	4.625	4.296	MS	5,788	13,875	10/04/2016	03/15/2045
589331-AN-7	MERCK & CO INC			1	1FE	326,374		108,3020	324,906	300,000	0	(1,830)	0	0	5.000	1.388	JD	42	7,500	10/28/2016	06/30/2019

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
594918-BU-7	MICROSOFT CORP.			1	1FE	160,102		94,4480	175,000	160,107	0	4	0	0	3.950	4.455	FA	2,746	0	12/20/2016	08/08/2056
59562V-AT-4	MIDAMERICAN ENERGY HLDGS NEW			1	1FE	184,498		105,1140	200,000	184,498	0	0	0	0	5.750	0.000	AO	2,875	11,500	09/10/2008	04/01/2018
59562V-BD-8	MIDAMERICAN ENERGY HLDGS NEW			1	1FE	49,705		112,2780	50,000	49,719	0	5	0	0	5.150	5.256	MN	329	2,575	11/05/2013	11/15/2043
605068-AB-1	MISSION HEALTH SYS INC			4	1FE	777,656		99,8850	800,000	779,714	0	551	0	0	4.424	4.665	JD	2,949	35,392	01/04/2013	12/01/2039
61166W-AP-6	MONSANTO CO NEW			1	1FE	153,083		96,6500	155,000	153,118	0	35	0	0	4.400	4.532	JJ	3,145	2,530	10/03/2016	07/15/2044
617446-60-7	MORGAN STANLEY			1	1FE	587,851		105,7530	550,000	558,241	0	(6,203)	0	0	6.625	5.443	AO	9,109	36,438	08/29/2011	04/01/2018
617446-7Y-9	MORGAN STANLEY				2FE	575,750		102,4750	545,000	575,280	0	(470)	0	0	4.350	3.698	MS	7,442	1,305	12/07/2016	09/08/2026
61744Y-AD-0	MORGAN STANLEY				1FE	164,336		104,0830	175,000	173,427	0	1,482	0	0	5.950	7.022	JD	87	10,413	05/29/2009	12/28/2017
61746B-DJ-2	MORGAN STANLEY			1	1FE	67,924		102,7140	65,000	67,351	0	(342)	0	0	3.750	3.124	FA	853	2,438	04/22/2015	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1FE	292,931		101,0110	290,000	292,635	0	(2)	0	0	3.875	3.791	JJ	4,807	1,259	12/14/2016	01/27/2026
61746B-EA-0	MORGAN STANLEY				1FE	704,167		98,9130	700,000	704,057	0	(129)	0	0	2.500	2.372	AO	3,403	0	11/09/2016	04/21/2021
61746B-EC-6	MORGAN STANLEY				1FE	702,458		101,1110	700,000	702,425	0	(33)	0	0	2.282	2.269	JAJO	3,061	0	12/09/2016	10/24/2023
61747W-AF-6	MORGAN STANLEY			1	1FE	1,159,300		110,9580	1,000,000	1,088,038	0	(19,852)	0	0	5.750	3.442	JJ	24,917	57,500	03/28/2013	10/25/2021
61747W-AL-3	MORGAN STANLEY			1	1FE	104,097		110,8140	95,000	100,566	0	(1,085)	0	0	5.500	4.125	JJ	2,221	5,225	08/02/2013	07/28/2021
61747Y-CJ-2	MORGAN STANLEY			1	1FE	455,625		108,3960	445,000	448,883	0	(1,290)	0	0	5.625	5.347	MS	6,814	25,031	04/14/2011	09/23/2019
61747Y-DW-2	MORGAN STANLEY				1FE	153,111		100,4710	150,000	152,891	0	(220)	0	0	2.650	2.010	JJ	1,700	0	10/04/2016	01/27/2020
61748Z-V9-2	MORGAN STANLEY				1FE	88,980		128,5170	90,000	89,038	0	15	0	0	6.375	6.565	JJ	2,502	5,738	07/19/2012	07/24/2042
61761J-VL-0	MORGAN STANLEY			1	1FE	1,055,940		1,011,912	1,000,000	1,054,431	0	(1,509)	0	0	3.700	2.937	AO	6,989	18,500	10/03/2016	10/23/2024
61945C-AD-5	MOSAIC CO NEW			1	2FE	49,813		99,1810	50,000	49,831	0	6	0	0	5.450	5.556	MN	348	2,725	11/07/2013	11/15/2033
61945C-AE-3	MOSAIC CO NEW			1	2FE	74,935		96,3700	75,000	74,938	0	1	0	0	5.625	5.710	MN	539	4,219	11/07/2013	11/15/2043
553794-AB-4	MUFG AMERICAS HOLDINGS CORP			1	1FE	64,988		98,9350	65,000	64,992	0	2	0	0	2.250	2.267	FA	573	1,463	02/05/2015	02/10/2020
628530-AV-9	MYLAN INC 144A				2FE	261,702		94,4220	265,000	261,814	0	112	0	0	3.125	3.374	JJ	3,819	0	10/06/2016	01/15/2023
629568-BC-9	NABORS INDS INC 144A				3FE	110,000		104,1250	110,000	110,000	0	0	0	0	5.500	5.576	JJ	370	0	12/02/2016	01/15/2023
629568-AX-4	NABORS INDS INC GTD NT			1	3FE	209,462		101,6520	205,000	206,708	(724)	(460)	0	0	4.625	4.393	MS	2,792	9,481	04/25/2012	09/15/2021
641423-BS-6	NEVADA POWER CO			1	1FE	117,957		106,6640	133,330	117,957	0	0	0	0	6.500	0.000	MN	1,038	8,125	09/24/2008	05/15/2018
641423-BZ-0	NEVADA POWER CO			1	1FE	24,922		114,5030	25,000	24,930	0	1	0	0	5.375	5.469	MS	396	1,344	09/09/2010	09/15/2040
649526-AF-5	NEW YORK LIFE INS CO			1	1FE	84,804		131,5310	85,000	84,823	0	3	0	0	6.750	6.883	MN	733	5,738	10/05/2009	11/15/2039
651229-AU-0	NEWELL BRANDS INC				2FE	62,913		101,7700	60,000	62,664	(249)	0	0	0	3.150	2.044	AO	473	950	08/04/2016	04/01/2021
651229-AW-6	NEWELL RUBBERMAID INC			1	2FE	99,798		104,3780	100,000	99,811	0	13	0	0	4.200	4.270	AO	1,050	2,112	03/18/2016	04/01/2026
90131H-BK-0	NEWS AMER INC GTD SRNT			6.15x37	2FE	72,911		117,0260	100,000	75,478	0	434	0	0	6.150	0.000	MS	2,050	6,150	07/20/2007	03/01/2037
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC			1	2FE	354,996		101,6710	355,000	354,998	0	0	0	0	3.625	3.658	JD	572	12,869	06/03/2013	06/15/2023
65339K-AR-1	NEXTERA ENERGY CAP HLDGS INC			1	2FE	139,859		100,7610	140,000	139,887	0	28	0	0	2.300	2.351	AO	805	1,619	03/28/2016	04/01/2019
65364U-AA-4	NIAGARA MOHAWK PWR CORP			1	1FE	80,000		106,7150	80,000	80,000	0	0	0	0	4.881	4.941	FA	1,475	3,905	08/03/2009	08/15/2019
654730-BD-4	NISOURCE FIN CORP			1	2FE	289,289		116,5960	291,490	287,885	(643)	0	0	0	5.650	4.730	FA	5,885	14,125	10/06/2014	02/01/2045
655044-AF-2	NOBLE ENERGY INC			1	2FE	324,740		104,0690	320,000	323,158	(540)	0	0	0	4.150	3.968	JD	590	13,280	04/14/2016	12/15/2021
655044-AG-0	NOBLE ENERGY INC			1	2FE	24,705		101,8610	25,000	24,718	5	0	0	0	5.250	5.400	MN	168	1,313	12/05/2013	11/15/2043
655044-AH-8	NOBLE ENERGY INC			1	2FE	127,989		100,7620	125,953	127,933	(56)	0	0	0	3.900	3.577	MN	623	2,438	11/01/2016	11/15/2024
655044-AJ-4	NOBLE ENERGY INC			1	2FE	25,077		100,2950	25,000	25,076	0	0	0	0	5.050	5.093	MN	161	0	12/14/2016	11/15/2044
655664-AP-5	NORDSTROM INC			1	2FE	19,966		104,7080	20,942	19,982	3	0	0	0	4.000	4.061	AO	169	800	10/05/2011	10/15/2021
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2FE	132,030		133,9500	140,000	134,152	342	0	0	0	7.800	8.588	MN	1,395	10,920	10/28/2008	05/15/2027
668131-AA-3	NORTHWESTERN MUT LIFE INS CO			1	1FE	60,000		123,1390	60,000	60,000	0	0	0	0	6.063	6.155	MS	920	3,638	03/23/2010	03/30/2040
67019E-AB-3	NSTAR			1	2FE	90,221		106,1430	85,000	84,763	76	0	0	0	4.500	4.658	MN	489	3,825	11/12/2009	11/15/2019
674599-CH-6	OCCIDENTAL PETE CORP DEL			1	1FE	214,510		100,7540	215,000	214,541	0	31	0	0	3.400	3.456	AO	1,543	3,878	03/28/2016	04/15/2026
674599-CM-5	OCCIDENTAL PETE CORP DEL			1	1FE	24,895		96,7580	25,000	24,896	1	0	0	0	3.000	3.071	FA	113	0	11/02/2016	02/15/2027
677400-AF-3	OHIO NATL FINL SVCS INC			1	1FE	49,734		109,9510	50,000	49,892	28	0	0	0	6.375	6.552	AO	540	3,188	04/20/2010	04/30/2020
68268N-AG-8	ONEOK PARTNERS LP				2FE	107,801		109,9900	100,000	107,791	(10)	0	0	0	6.125	5.606	FA	2,552	0	12/08/2016	02/01/2041
68268N-AL-7	ONEOK PARTNERS LP			1	2FE	189,924		108,8180	190,000	189,945	7	0	0	0	5.000	5.068	MS	2,797	9,500	09/09/2013	09/15/2023
68389X-AV-7	ORACLE CORP			1	1FE	156,180		103,3980	150,000	155,705	0	(221)	0	0	4.300	4.036	JJ	3,100	6,450	10/22/2014	07/08/2034
68389X-BF-1	ORACLE CORP			1	1FE	33,051		96,9160	35,000	33,094	33	0	0	0	4.125	4.515	MN	184	1,444	08/27/2015	05/15/2045
68389X-BJ-3	ORACLE CORP			1	1FE	102,597		95,6500	100,000	102,585	(12)	0	0	0	4.000	3.888	JJ	1,933	0	10/04/2016	05/15/2046
68389X-BK-0	ORACLE CORP			1	1FE	151,188		97,7190	150,000	151,084	(104)	0	0	0	1.900	1.744	MS	1,378	0	07/13/2016	09/15/2021
694308-GE-1	PACIFIC GAS & ELEC CO			1	1FE	230,611		125,1470	225												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
709599-AE-4	PENSKE TRUCK LEASING CO L P 144A			1	2FE	494,761	100.7780	478,694	475,000	476,920	0	(5,223)	0	0	3.750	2.638	MN	2,474	17,813	12/03/2013	05/11/2017
709599-AK-0	PENSKE TRUCK LEASING CO L P 144A			1	2FE	208,972	101.7510	203,502	200,000	202,726	0	(2,205)	0	0	3.375	2.236	MS	1,988	6,750	02/10/2014	03/15/2018
709599-AL-8	PENSKE TRUCK LEASING CO L P 144A			1	2FE	84,816	101.2910	86,097	85,000	84,945	0	34	0	0	2.875	2.939	JJ	1,113	2,444	01/14/2013	07/17/2018
709599-AR-5	PENSKE TRUCK LEASING CO L P 144A			1	2FE	374,659	101.0930	379,098	375,000	374,791	0	65	0	0	3.050	3.093	JJ	5,465	11,438	12/08/2014	01/09/2020
709599-AU-8	PENSKE TRUCK LEASING CO L P 144A			1	2FE	189,238	101.1090	192,107	190,000	189,448	0	145	0	0	3.200	3.315	JJ	2,804	5,979	07/16/2015	07/15/2020
712704-AA-3	PEOPLES UNITED FINANCIAL INC.			1	2FE	94,685	100.5620	95,534	95,000	94,799	0	30	0	0	3.650	3.724	JD	241	3,468	12/03/2012	12/06/2022
717081-ED-1	PFIZER INC.			1	1FE	219,617	101.7260	223,798	220,000	219,618	0	1	0	0	4.125	4.178	JD	1,008	0	11/14/2016	12/15/2046
718546-AL-8	PHILLIPS 66			1	2FE	88,289	105.6070	95,046	90,000	88,345	0	27	0	0	4.875	5.060	MN	561	4,388	11/12/2014	11/15/2044
723787-AB-3	PIONEER NAT RES CO			1	2FE	157,584	120.8050	151,006	125,000	151,550	0	(1,798)	0	0	7.200	4.766	JJ	4,150	9,000	06/10/2013	01/15/2028
723787-AM-9	PIONEER NAT RES CO			1	2FE	16,512	105.9560	15,893	15,000	16,448	0	(64)	0	0	4.450	3.208	JJ	308	0	07/18/2016	01/15/2026
72650R-AT-9	PLAINS ALL AMERN PIPELINE L P			1	2FE	73,313	105.6770	79,258	75,000	73,955	0	642	0	0	6.500	7.762	MN	813	4,875	02/10/2016	05/01/2018
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P			1	2FE	622,802	89.1030	628,178	705,000	623,111	0	309	0	0	4.700	5.604	JD	1,473	15,275	12/15/2016	06/15/2044
72650R-BH-4	PLAINS ALL AMERN PIPELINE L P			1	2FE	123,891	92.3820	124,715	135,000	123,910	0	19	0	0	4.900	5.553	FA	2,499	858	12/15/2016	02/15/2045
69349L-AQ-1	PNC BK N A PITTSBURGH PA			2	1FE	387,191	105.6630	396,235	375,000	384,749	0	(921)	0	0	4.200	3.884	MN	2,625	15,750	04/04/2014	11/01/2025
69353R-EQ-7	PNC BK N A PITTSBURGH PA			2	1FE	252,798	99.8240	249,561	250,000	252,532	0	(259)	0	0	3.250	3.137	JD	677	8,125	12/22/2015	06/01/2025
69353R-EW-4	PNC BK N A PITTSBURGH PA			2	1FE	299,817	98.6790	296,036	300,000	299,841	0	24	0	0	2.150	2.175	AO	1,111	3,225	04/26/2016	04/29/2021
69352P-AE-3	PPL CAP FDG INC.			1	2FE	59,906	102.2690	61,361	60,000	59,941	0	9	0	0	3.500	3.549	JD	175	2,100	10/10/2012	12/01/2022
69352P-AJ-2	PPL CAP FDG INC.			1	2FE	50,687	105.7510	52,876	50,000	50,657	0	(11)	0	0	5.000	4.972	MS	736	3,125	03/26/2014	03/15/2044
74251V-AF-9	PRINCIPAL FINL GROUP INC.			1	2FE	9,982	103.5710	10,357	10,000	9,984	0	0	0	0	4.625	4.690	MS	136	463	09/05/2012	09/15/2042
74251V-AJ-1	PRINCIPAL FINL GROUP INC.			1	2FE	89,824	98.8760	69,213	70,000	69,837	0	3	0	0	4.350	4.413	MN	389	3,045	11/13/2012	05/15/2043
74251V-AN-2	PRINCIPAL FINL GROUP INC.			1	2FE	123,063	97.9770	122,472	125,000	123,065	0	2	0	0	4.300	4.442	MN	761	0	12/14/2016	11/15/2046
743315-AM-5	PROGRESSIVE CORP OHIO			1	2FE	92,125	97.7500	97,750	100,000	92,195	0	15	0	0	6.700	7.417	JD	298	6,700	01/22/2010	06/15/2067
74340X-AU-5	PROLOGIS			1	2FE	11,972	112.1750	13,461	12,000	11,989	0	3	0	0	6.875	7.027	MS	243	825	03/09/2010	03/15/2020
74340X-AW-1	PROLOGIS			1	2FE	253,148	106.1560	265,389	250,000	252,328	0	(300)	0	0	4.250	4.130	FA	4,014	10,625	03/12/2014	08/15/2023
74432Q-AH-8	PRUDENTIAL FINL INC MTNS BOOK			1	1FE	16,277	112.2890	16,843	15,000	16,169	0	(39)	0	0	5.400	4.817	JD	810	0	02/03/2014	06/13/2035
69362B-BB-7	PSEG PWR LLC			1	2FE	798,552	100.3070	802,458	800,000	798,705	0	153	0	0	3.000	3.062	JD	1,067	12,400	06/06/2016	06/15/2021
747525-AK-9	QUALCOMM INC.			1	1FE	25,631	106.8630	24,578	23,000	25,618	0	(12)	0	0	4.800	4.153	MN	126	131	10/03/2016	05/20/2045
74759B-AB-9	QUALITYTECH LP / QTS FIN CORP			1	4FE	515,625	101.7500	508,750	500,000	508,750	1,762	(3,012)	0	0	5.875	5.191	FA	12,240	29,375	11/03/2015	08/01/2022
747262-AH-6	QVC INC.			1	2FE	31,935	103.5180	31,055	30,000	31,398	0	(222)	0	0	5.125	4.212	JJ	764	1,538	07/01/2014	07/02/2022
756109-AS-3	REALTY INCOME CORP			1	2FE	103,605	94.1500	98,857	105,000	103,633	0	28	0	0	3.000	3.177	JJ	691	0	10/04/2016	01/15/2027
776743-AD-8	ROPER TECHNOLOGIES INC.			1	2FE	100,7710	100.7710	100,7710	20,000	100,997	0	0	0	0	3.800	3.838	JD	25	0	12/08/2016	12/15/2026
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1	3FE	507,500	107.0000	535,000	500,000	506,424	83,933	(634)	0	0	5.625	5.497	MS	9,375	28,125	04/08/2015	03/01/2025
806851-AC-5	SCHLUMBERGER HLDGS CORP 144A			1	1FE	126,134	102.1150	127,644	125,000	125,959	0	(175)	0	0	3.000	2.810	JD	104	3,750	03/29/2016	12/21/2020
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1	1FE	78,323	104.7990	78,599	75,000	78,144	0	(179)	0	0	4.000	3.469	JD	83	3,000	06/01/2016	12/21/2025
828807-CX-1	SIMON PPTY GROUP LP			1	1FE	19,918	103.3860	20,677	20,000	19,954	0	8	0	0	3.375	3.453	MS	199	675	03/08/2012	03/15/2022
78442F-EH-7	SLM CORP MTN BOOK ENTRY			1	3FE	16,204	107.7500	32,325	30,000	26,020	0	2,174	0	0	8.450	0.000	JD	113	2,535	09/24/2008	05/15/2018
842587-CX-3	SOUTHERN CO			1	2FE	171,995	98.9120	168,150	170,000	171,990	0	(5)	0	0	4.400	4.380	JJ	4,509	0	10/04/2016	07/01/2046
8426EP-AB-4	SOUTHERN CO GAS CAP			1	2FE	269,522	92.5320	249,836	270,000	269,525	0	3	0	0	3.950	3.999	AO	3,200	0	09/08/2016	10/01/2046
843646-AS-9	SOUTHERN PWR CO			1	2FE	424,894	99.1620	421,437	425,000	424,898	0	5	0	0	1.950	1.968	JD	1,036	0	11/10/2016	12/15/2019
844741-BB-3	SOUTHWEST AIRLCS CO			1	2FE	279,406	100.2530	275,695	275,000	278,748	0	(657)	0	0	2.650	2.263	MN	1,134	7,288	04/21/2016	11/05/2020
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1	2FE	287,388	106.1650	307,879	290,000	287,711	0	259	0	0	4.750	4.941	MS	4,056	13,775	12/22/2015	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1	2FE	9,988	113.1770	11,318	10,000	9,988	0	0	0	0	5.950	6.048	MS	159	595	09/16/2013	09/25/2043
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1	2FE	123,414	95.0850	128,365	135,000	123,653	0	174	0	0	4.500	5.143	MS	1,789	4,500	10/05/2016	03/15/2045
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A			2	2FE	1,174,818	100.1870	1,177,197	1,175,000	1,174,831	0	14	0	0	3.360	3.405	MJSD	1,206	3,957	12/21/2016	03/20/2023
863667-AJ-0	STRYKER CORP			1	1FE	53,498	101.9680	50,984	50,000	53,484	0	(14)	0	0	4.625	4.266	MS	681	475	10/04/2016	03/15/2046
86765B-AT-6	SUNOCO LOGISTICS PARTNERS			1	2FE	59,818	96.7940	58,076	60,000	59,825	0	7	0	0	3.900	3.976	JJ	1,099	0	07/07/2016	07/15/2026
867914-BF-9	SUNTRUST BKS INC.			2	2FE	109,907	100.8860	110,975	110,000	109,965	0	19	0	0	2.350	2.382	MN	431	2,585	10/22/2013	11/01/2018
867914-BM-4	SUNTRUST BKS INC.			2	2FE	184,763	100.0430	185,079	185,000	184,767	0	4	0	0	2.700	2.745	JJ	416	0	11/28/2016	01/27/2022
87165B-AA-1	SYNCHRONY FINL			1	2FE	149,870	100.0810	150,121	150,000	149,973	0	43	0	0	1.875	1.914	FA	1,063	2,813	08/06/2014	08/15/2017
87165B-AE-3	SYNCHRONY FINL			1	2FE	64,864	99.7040	64,807	6												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM			1	1FE	799,371		129,7720	625,000	791,268	0	(4,067)	0	0	6.850	5.043	JD	1,784	42,813	12/16/2014	12/16/2039
883203-BW-0	TEXTRON INC			1	2FE	203,446		100,1190	205,244	203,551	0	105	0	0	4.000	4.135	MS	2,414	4,191	03/04/2016	03/15/2026
256141-AA-0	THE DOCTORS COMPANY 144A			1	1FE	897,007		110,9090	887,269	879,448	0	(9,697)	0	0	6.500	4.828	AO	10,978	52,000	02/26/2015	10/15/2023
38148L-AA-4	THE GOLDMAN SACHS GROUP INC			2	1FE	346,348		100,1050	345,362	346,390	0	(37)	0	0	2.600	2.485	AO	1,694	7,670	10/04/2016	04/23/2020
883556-BE-1	THERMO FISHER SCIENTIFIC INC			1	2FE	44,908		100,7600	45,342	44,962	0	18	0	0	2.400	2.457	FA	450	1,080	12/04/2013	02/01/2019
883556-BH-4	THERMO FISHER SCIENTIFIC INC			1	2FE	139,987		101,5970	142,236	139,991	0	2	0	0	3.300	3.329	FA	1,745	4,620	11/06/2014	02/15/2022
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1	2FE	54,922		100,3250	55,178	54,929	0	7	0	0	3.650	3.701	JD	89	2,041	11/30/2015	12/15/2025
883556-BN-1	THERMO FISHER SCIENTIFIC INC			1	2FE	243,084		98,2870	235,888	242,954	0	(129)	0	0	3.000	2.801	AO	1,520	3,640	10/04/2016	04/15/2023
88732J-AL-2	TIME WARNER CABLE INC			1	2FE	172,777		106,7620	197,510	185,000	0	172,777	0	0	6.750	0.000	JJ	6,244	12,488	09/10/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC			1	2FE	556,560		106,1330	530,665	500,000	0	(9,599)	0	0	5.000	2.880	FA	10,417	25,000	04/24/2014	02/01/2020
88732J-AX-6	TIME WARNER CABLE INC			1	2FE	369,390		103,3840	361,845	350,000	0	(2,193)	0	0	4.125	2.798	FA	5,454	7,219	06/22/2016	02/15/2021
887317-AL-9	TIME WARNER INC			1	2FE	1,031,824		116,6780	933,425	1,021,980	0	(5,062)	0	0	6.250	4.429	MS	12,778	50,000	11/06/2015	03/29/2041
887317-BB-0	TIME WARNER INC			1	2FE	357,848		99,4320	357,956	360,000	0	14	0	0	3.800	3.909	FA	874	0	12/02/2016	02/15/2027
891906-AC-3	TOTAL SYS SVCS INC			1	2FE	165,486		107,7520	161,628	150,000	0	(232)	0	0	4.800	3.505	AO	1,800	0	11/03/2016	04/01/2026
905581-AS-3	UNION CARBIDE CORP			1	2FE	143,938		121,2340	212,159	175,000	0	143,947	0	0	7.750	9.645	AO	3,391	13,563	01/07/2010	10/01/2096
913017-BR-9	UNITED TECHNOLOGIES CORP			1	1FE	253,152		107,9180	242,816	225,000	0	(5,260)	0	0	4.500	1.980	AO	2,138	10,125	01/23/2015	04/15/2020
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1FE	51,123		121,6890	60,845	50,986	0	(28)	0	0	5.800	5.710	MS	854	2,900	06/08/2011	03/25/2036
91324P-BM-3	UNITEDHEALTH GROUP INC			1	1FE	208,478		105,3080	200,086	190,000	0	(3,145)	0	0	3.875	2.069	AO	1,554	7,363	02/03/2015	10/15/2020
91324P-BN-1	UNITEDHEALTH GROUP INC			1	1FE	34,777		121,9150	42,670	35,000	0	4	0	0	5.700	5.827	AO	421	1,995	10/20/2010	10/15/2040
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1FE	65,872		108,2710	64,963	60,000	0	(619)	0	0	4.700	3.509	FA	1,065	2,820	08/24/2011	02/15/2021
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1FE	65,696		110,1620	60,589	55,000	0	(51)	0	0	4.750	3.686	JJ	1,205	0	10/04/2016	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC			1	1FE	109,178		101,1500	111,265	110,000	0	1	0	0	4.200	4.289	JJ	141	0	12/15/2016	01/15/2047
91529Y-AH-9	UNUM GROUP			1	2FE	59,927		108,9010	65,340	60,000	0	7	0	0	5.625	5.721	MS	994	3,375	09/08/2010	09/15/2020
91529Y-AM-8	UNUM GROUP			1	2FE	64,858		99,7080	64,810	65,000	0	17	0	0	3.000	3.070	MS	249	1,008	05/04/2016	05/15/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	77,970		110,5740	82,931	75,000	0	(266)	0	0	5.150	4.075	MS	1,137	4,249	09/12/2013	09/15/2023
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2FE	324,562		101,3290	299,935	296,000	0	(118)	0	0	4.862	4.341	FA	5,197	2,723	10/04/2016	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC			1	2FE	100,000		99,4760	99,476	100,000	0	0	0	0	5.012	5.075	FA	1,810	5,012	08/21/2014	08/21/2054
92343V-CO-5	VERIZON COMMUNICATIONS INC			1	2FE	238,262		98,6990	236,877	240,000	0	58	0	0	4.400	4.505	MS	1,760	10,560	10/22/2014	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2FE	106,090		99,6790	99,679	105,926	0	(164)	0	0	3.500	2.675	MS	583	1,750	10/04/2016	11/01/2024
92343V-CV-4	VERIZON COMMUNICATIONS INC			1	2FE	96,618		100,4980	95,618	100,000	0	96,046	0	0	4.272	5.032	JJ	2,068	4,486	06/08/2015	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2FE	205,869		95,8910	219,591	229,000	0	281	0	0	4.522	5.230	MS	3,049	10,355	10/09/2015	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC			1	2FE	352,194		93,9110	369,070	393,000	0	255	0	0	4.672	5.382	MS	5,406	14,857	12/14/2016	03/15/2055
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2FE	87,792		92,0550	82,850	90,000	0	54	0	0	2.625	2.933	FA	984	0	09/21/2016	08/15/2026
92553P-AP-7	VIACOM INC NEW			1	2FE	96,927		79,6560	83,638	105,000	0	38	0	0	4.375	4.956	MS	1,353	0	10/03/2016	03/15/2043
92553P-AQ-5	VIACOM INC NEW			1	2FE	18,880		86,6920	17,338	20,000	0	18	0	0	4.875	5.320	JD	43	975	02/11/2014	06/15/2043
92553P-AW-2	VIACOM INC NEW			1	2FE	46,103		90,9740	40,938	45,000	0	(6)	0	0	5.250	5.147	AO	591	1,181	09/08/2016	04/01/2044
927804-FJ-8	VIRGINIA ELEC & PWR CO			1	2FE	53,646		103,7120	51,856	50,000	0	(108)	0	0	3.450	2.073	MS	575	0	10/28/2016	09/01/2022
927804-FT-6	VIRGINIA ELEC & PWR CO			1	1FE	68,349		101,7580	61,055	60,000	0	(80)	0	0	4.200	3.458	MS	322	1,260	07/18/2016	05/15/2045
927804-FU-3	VIRGINIA ELEC & PWR CO			1	1FE	179,984		99,2810	178,707	180,000	0	1	0	0	3.150	3.176	JJ	2,615	2,851	01/12/2016	01/15/2026
927804-FW-9	VIRGINIA ELEC & PWR CO			1	1FE	59,818		99,6970	59,818	60,000	0	59,720	0	0	4.000	4.068	MS	300	0	11/10/2016	11/15/2046
929766-AJ-0	WACHOVIA BK NATL ASSN MTN SUB			1	1FE	842,393		127,2050	890,433	700,000	0	(3,342)	0	0	6.600	5.228	JJ	21,303	46,200	12/02/2013	01/15/2038
929903-DT-6	WACHOVIA CORP NEW			1	1FE	238,057		101,9050	229,285	225,914	0	(1,936)	0	0	5.750	4.897	JD	575	12,938	10/02/2009	06/15/2017
931142-DP-5	WAL-MART STORES INC			1	1FE	39,845		102,8250	41,130	40,000	0	14	0	0	3.300	3.374	AO	253	1,320	04/15/2014	04/22/2024
942683-AE-3	WATSON PHARMACEUTICALS INC			1	2FE	59,878		109,2530	65,552	60,000	0	14	0	0	6.125	6.247	FA	1,388	3,675	08/18/2009	08/15/2019
92890H-AB-8	WEA FIN LLC WESTFIELD UK & EU			1	2FE	404,940		101,1450	404,579	400,000	0	(976)	0	0	2.700	2.334	MS	3,120	5,400	04/21/2016	09/17/2019
94973V-AY-3	WELLPOINT INC			1	2FE	121,001		100,4770	125,596	121,088	0	76	0	0	4.625	4.900	MS	739	5,781	01/04/2016	05/15/2042
94973V-BB-2	WELLPOINT INC			1	2FE	49,711		100,3900	50,195	50,000	0	5	0	0	4.650	4.741	JJ	1,072	2,325	09/05/2012	01/15/2043
949746-RS-2	WELLS FARGO & CO NEW			1	1FE	949,419		99,2590	933,035	940,000	0	(300)	0	0	2.500	2.268	MS	7,638	0	11/09/2016	03/04/2021
94974B-FN-5	WELLS FARGO CO MTN BE			1	1FE	323,892		103,4720	336,284	325,000	0	101	0	0	4.125	4.210	FA	5,065	13,406	08/08/2013	08/15/2023
94974B-GA-2	WELLS FARGO CO MTN BE			1	1FE	1,549,185		98,9750	1,484,621	1,500,000	0	(1,310)	0	0	3.300	2.855	MS	15,400	0	10/06/2016	09/09/2024
94974B-GI-8	WELLS FARGO CO MTN BE			1	1FE	308,734		102,8570	303,429	295,000	0	(479)	0	0	4.300	3.830	JJ	5,603	8,385		

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
96949L-AC-9	WILLIAMS PARTNERS L P NEW			1	2FE	66,553		95,045.00	70,000	66,571	0	18	0	0	5.100	5.515	MS	1,051	1,530	10/04/2016	09/15/2045
976826-BE-6	WISCONSIN PWR & LT CO			1	1FE	46,445		130,083.00	50,000	46,445	0	0	0	0	6.375	0.000	FA	1,204	3,188	08/08/2007	08/15/2037
98310W-AK-4	WYNDHAM WORLDWIDE CORP			1	2FE	34,954		100,842.00	35,295	34,989	0	9	0	0	2.500	2.544	MS	292	875	02/19/2013	03/01/2018
98389B-AH-3	XCEL ENERGY INC			1	2FE	60,144		125,738.00	50,000	59,331	0	(278)	0	0	6.500	5.054	JJ	1,625	3,250	12/04/2013	07/01/2036
98389B-AU-4	XCEL ENERGY INC			1	2FE	249,515		100,083.00	250,000	249,519	0	4	0	0	3.350	3.401	JD	698	0	11/28/2016	12/01/2026
98419M-AJ-9	XYLEM INC			1	2FE	188,452		97,105.00	195,000	188,510	0	58	0	0	3.250	3.689	MN	1,408	0	11/23/2016	11/01/2026
98978V-AG-8	ZOETIS INC			1	2FE	104,940		100,000.00	105,000	104,987	0	12	0	0	1.875	1.896	FA	820	1,969	01/16/2013	02/01/2018
98978V-AJ-2	ZOETIS INC			1	2FE	205,998		102,636.00	200,000	205,115	0	(883)	0	0	3.450	2.753	MN	920	6,900	04/21/2016	11/13/2020
008916-AJ-7	AGRIUM INC		C	1	2FE	49,455		113,617.00	50,000	49,501	0	9	0	0	6.125	6.302	JJ	1,412	3,063	12/15/2010	01/15/2041
009089-AA-1	AIR CANADA 2013-1A PTC 144A		C	4	1FE	231,368		102,870.00	231,368	231,368	0	0	0	0	4.125	4.168	MN	1,220	9,544	04/24/2013	11/15/2026
136385-AL-5	Canadian Nat Res Ltd		C	2	2FE	168,806		113,766.00	170,650	168,704	0	(102)	0	0	6.250	5.336	MS	2,760	781	11/01/2016	03/15/2038
448055-AB-9	HUSKY ENERGY INC		C	1	2FE	275,298		108,955.00	250,000	273,902	0	(1,396)	0	0	6.150	2.145	JD	683	7,688	11/08/2016	06/15/2019
448055-AD-5	HUSKY ENERGY INC SR GBLB NT6.8%37		A		2FE	175,947		118,812.00	150,000	175,918	0	(29)	0	0	6.800	5.476	MS	3,003	0	12/16/2016	09/15/2037
867229-AE-6	SUNCOR ENERGY INC NEW		D	1	2FE	291,439		127,774.00	226,000	291,023	0	(416)	0	0	6.500	4.462	JD	653	3,608	12/14/2016	06/15/2038
884903-BQ-7	THOMSON REUTERS CORP		D	2	2FE	378,641		104,616.00	360,000	378,443	0	(198)	0	0	4.300	3.461	MN	1,634	0	12/02/2016	11/23/2023
893526-DM-2	TRANSCANADA CORP		C	1	1FE	244,221		97,652.00	250,000	245,541	0	727	0	0	2.500	2.868	FA	2,604	6,250	03/02/2015	08/01/2022
89352H-AQ-2	TRANSCANADA PIPELINES LTD		C	1	1FE	294,655		99,926.00	295,000	294,848	0	175	0	0	1.625	1.693	MN	692	4,794	11/25/2015	11/09/2017
055451-AV-0	BHP BILLITON FIN USA LTD		C	1	1FE	84,987		111,696.00	85,000	84,988	0	0	0	0	5.000	5.063	MS	1,074	4,250	09/25/2013	09/30/2043
767201-AS-5	RIO TINTO FIN USA LTD		C	1	1FE	233,433		102,981.00	235,000	233,639	0	134	0	0	3.750	3.868	JD	392	8,813	06/11/2015	06/15/2025
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A		C		2FE	638,250		108,572.00	600,000	623,151	0	(5,029)	0	0	5.125	4.145	FA	11,019	30,750	11/13/2013	02/22/2021
92765Y-AA-5	VIRGIN AUSTRALIA 2013-1A 144A		C	4	2FE	302,139		104,500.00	302,139	302,139	0	0	0	0	5.000	5.095	JAJO	2,854	15,498	10/07/2013	04/23/2025
45687A-AJ-1	JINGERSOLL-RAND GLOBAL HLDG CO		C	1	2FE	34,935		105,764.00	35,000	34,955	0	6	0	0	4.250	4.319	JD	66	1,488	06/17/2013	06/15/2023
74733L-AB-8	QTEL Intl Fin Ltd		C		1FE	372,900		112,501.00	300,000	325,461	0	(9,705)	0	0	7.875	4.227	JD	1,378	23,625	08/30/2011	06/10/2019
44985G-AB-7	IPIC GMTN LTD		C		1FE	360,938		108,020.00	350,000	355,160	0	(1,192)	0	0	5.000	4.633	MN	2,236	17,500	08/30/2011	11/15/2020
279158-AC-3	ECOPETROL S A		C	1	2FE	481,500		105,850.00	450,000	475,989	0	(3,203)	0	0	5.875	4.916	MS	7,564	26,438	03/30/2015	09/18/2023
05581K-AA-9	BNP PARIBAS 144A		C		2FE	516,120		99,425.00	500,000	515,754	0	(366)	0	0	4.375	3.984	MS	5,651	0	10/03/2016	09/28/2025
05578Q-AD-5	BPCE GBL NT 144A		C		2FE	719,243		97,427.00	750,000	722,331	0	2,378	0	0	4.500	5.132	MS	9,938	33,750	02/10/2016	03/15/2025
225313-AC-9	CREDIT AGRICOLE S A 144A		D	2	2FE	450,920		107,575.00	400,000	422,406	0	(12,242)	0	0	8.125	4.748	MS	9,208	32,500	08/05/2014	09/19/2033
23636T-AE-0	DANONE 144A		C	1	2FE	429,427		95,428.00	450,000	450,000	0	0	0	0	2.947	2.969	MN	2,173	0	10/26/2016	11/02/2026
25152R-5F-6	DEUTSCHE BK AG		C		2FE	194,405		98,989.00	195,000	194,476	0	71	0	0	3.375	3.471	MN	896	3,291	05/09/2016	05/12/2021
251541-AN-8	DEUTSCHE BK AG 144A		C		2FE	1,000,866		100,386.00	1,000,000	1,000,832	0	(34)	0	0	4.250	4.275	AO	9,090	0	10/11/2016	10/14/2021
00772B-AQ-4	AERCAP IRELAND CAPITAL LIMITED		C	1	2FE	512,281		104,000.00	485,000	510,760	0	(1,521)	0	0	4.625	3.167	AO	3,801	11,216	10/04/2016	10/30/2020
36164Q-NA-2	GE CAPITAL INTERNATIONAL FDG		D		1FE	412,818		104,791.00	399,000	412,332	0	(458)	0	0	4.418	4.204	MN	2,252	18,558	12/22/2015	11/15/2035
82481L-AC-3	SHIRE ACQUISITIONS INVTs IRL		C	1	2FE	395,359		95,045.00	395,000	395,347	0	(12)	0	0	2.875	2.881	MS	3,091	0	10/03/2016	09/23/2023
46115H-AP-2	INTESA SANPAOLO S P A		C		2FE	820,110		105,206.00	750,000	817,931	0	(2,179)	0	0	5.250	3.807	JJ	18,484	0	09/28/2016	01/12/2024
064255-AU-6	BANK TOKYO-MITSUBISHI LTD N Y 144A		C		1FE	229,632		100,039.00	230,000	229,834	0	73	0	0	2.300	2.348	MS	1,631	5,290	03/04/2014	03/10/2019
606822-AG-9	MITSUBISHI UFJ FINL GROUP INC		C		1FE	1,495,605		97,246.00	1,500,000	1,495,811	0	206	0	0	2.190	2.266	MS	9,855	0	10/03/2016	09/13/2021
60687Y-AE-9	MIZUHO FINL GROUP INC		C		1FE	1,495,605		97,102.00	1,500,000	1,495,810	0	205	0	0	2.273	2.350	MS	10,229	0	10/03/2016	09/13/2021
65535H-AG-4	NOMURA HLDGS INC		C		2FE	89,463		100,946.00	90,000	89,753	0	106	0	0	2.750	2.899	MS	701	2,475	03/12/2014	03/19/2019
24713G-AD-4	DELPHI AUTOMOTIVE PLC		C		2FE	156,871		91,879.00	170,000	156,885	0	14	0	0	4.400	4.955	AO	2,099	0	12/06/2016	10/01/2046
716473-AC-7	PETROFAC LTD 144A		C	1	2FE	498,135		101,212.00	500,000	499,303	0	374	0	0	3.400	3.512	AO	3,825	17,000	10/03/2013	10/10/2018
90351D-AH-0	UBS GROUP AG 144A		C		1FE	274,835		97,190.00	275,000	274,847	0	12	0	0	2.650	2.660	FA	2,854	0	08/03/2016	02/01/2022
00507U-AS-0	ACTAVIS FUNDING SCS		C	1	2FE	905,115		100,118.00	865,000	903,701	0	(1,414)	0	0	3.800	3.188	MS	9,678	8,075	10/03/2016	03/15/2025
00507U-AT-8	ACTAVIS FUNDING SCS		C	1	2FE	298,468		98,979.00	300,000	298,514	0	50	0	0	4.550	4.644	MS	4,019	13,650	01/04/2016	03/15/2035
00507U-AU-5	ACTAVIS FUNDING SCS		C	1	2FE	1,067,573		98,173.00	1,070,000	1,067,729	0	86	0	0	4.750	4.823	MS	14,965	48,925	10/03/2016	03/15/2045
709629-AK-5	PENTAIR FINANCE SA		C	1	2FE	198,386		100,149.00	200,000	199,312	0	926	0	0	1.875	2.383	MS	1,104	3,750	01/12/2016	09/15/2017
902133-AN-7	TYCO ELECTRONICS GROUP S A		C	1	1FE	149,240		100,965.00	150,000	149,695	0	150	0	0	2.375	2.497	JD	139	3,563	11/20/2013	12/17/2018
02364W-AN-5	AMERICA MOVIL SAB DE CV		C	1	1FE	102,238		103,252.00	115,000	113,351	0	1,764	0	0	5.625	0.000	MN	827	6,469	10/24/2007	11/15/2017
879403-AV-5	TELEFONOS DE MEXICO S A B		D	1	1FE	34,907		108,012.00	35,000	34,968	0	10	0	0	5.500	5.612	MN	246	1,925	11/05/2009	11/15/2019
91086Q-BE-7	UNITED MEXICAN STS MTN BE		C	1	2FE	403,500		102,250.00	400,000	403,360	0	(50)	0	0	5.550						

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
00084D-AL-4	ABN AMRO BK NV MTN SR SB 144A COOPERATIVE CENTRALE	C			2FE	349,395		101,9680	350,000	349,429	0	35	0	0	4.800	4.880	AO	3,407	8,400	04/11/2016	04/18/2026
21685W-DF-1	RAIFFEII	C			1FE	1,031,830		102,8720	1,000,000	1,028,926	0	(2,904)	0	0	3.950	3.430	MON	5,706	19,750	05/04/2016	11/09/2022
449786-AY-8	ING BANK NV 144A	C			2FE	738,908		109,8790	700,000	731,422	0	(3,644)	0	0	5.800	5.071	MS	10,827	40,600	02/10/2016	09/25/2023
52206A-AA-8	LEASEPLAN CORPORATION N V 144A	D			2FE	604,548		100,7170	600,000	600,959	0	(1,152)	0	0	3.000	2.819	AO	3,400	18,000	10/15/2013	10/23/2017
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V.	C		1	2FE	49,339		104,4790	50,000	49,538	0	60	0	0	4.000	4.206	JJ	922	2,000	07/11/2013	07/15/2023
552081-AD-3	LYONDELLBASELL INDUSTRIES NV	C		1	2FE	230,402		113,4070	200,000	218,639	0	(3,412)	0	0	6.000	3.920	MON	1,533	12,000	06/11/2013	11/15/2021
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	C		1	2FE	34,762		92,9240	35,000	34,762	0	1	0	0	4.625	4.718	FA	562	0	10/12/2016	02/26/2055
62854A-AD-6	MYLAN NV 144A	C			2FE	136,089		93,5850	135,000	136,067	0	(23)	0	0	3.950	3.887	JD	237	2,755	10/04/2016	06/15/2026
749770-AQ-6	RABOBANK NEDERLAND	D		2	2FE	796,375		117,5300	600,000	694,751	0	(35,228)	0	0	11.000	4.312	JD	367	33,000	01/09/2014	12/29/2099
806261-AM-5	SCHAEFFLER FIN B V 144A	C		1	3FE	600,000		101,5000	600,000	600,000	12,000	0	0	4.750	4.806	FA	10,767	28,500	03/27/2015	05/15/2023	
822582-BY-7	SHELL INTERNATIONAL FIN BV	C			1FE	146,965		92,0150	160,000	146,975	0	10	0	0	3.750	4.279	MS	1,817	0	12/14/2016	09/12/2046
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH	C		1	2FE	114,747		94,6590	115,000	114,762	0	16	0	0	2.800	2.855	JJ	1,431	0	10/03/2016	07/21/2023
88167A-AF-8	TEVA PHARMACEUTICAL FIN NETH	C		1	2FE	59,500		85,6860	60,000	59,504	0	4	0	0	4.100	4.192	AO	1,093	0	07/18/2016	10/01/2046
75405U-AG-1	RAS LAFFAN LIQUIFIED NAT GAS 144A	C		1	1FE	471,600		111,0000	400,000	435,197	0	(12,026)	0	0	6.750	3.399	MS	6,825	27,000	11/12/2013	09/30/2019
87938W-AC-7	TELEFONICA EMISIONES S A U	D		1	2FE	386,010		116,0710	300,000	380,893	0	(2,445)	0	0	7.045	4.943	JD	646	21,135	11/07/2014	06/20/2036
01959E-AB-4	ALLIED WORLD ASSURN CO HLDGS. CREDIT SUISSE INTERNATIONAL 144A	D		1	2FE	74,658		107,8730	75,000	74,845	0	35	0	0	5.500	5.637	MON	527	4,125	11/09/2010	11/15/2020
22546D-AA-4	UBS AG STAMFORD BRH	D			2FE	1,112,250		106,2250	1,050,000	1,097,780	0	(5,845)	0	0	6.500	5.752	FA	27,110	61,750	02/10/2016	08/08/2023
90261A-AB-8	AXIS SPECIALTY FINANCE PLC	C			2FE	876,960		113,3750	750,000	842,656	0	(13,907)	0	0	7.625	5.140	FA	21,286	57,188	10/23/2014	08/17/2022
00185A-AH-7	AON PLC	C		1	2FE	92,091		101,0780	85,000	92,059	0	(32)	0	0	4.750	4.284	MON	516	2,019	10/04/2016	05/15/2045
00185A-AK-0	AON PLC	C		1	2FE	242,442		101,9290	244,628	242,386	0	(55)	0	0	3.875	3.780	JD	413	6,945	10/04/2016	12/15/2025
05464H-AA-8	AXIS SPECIALTY FINANCE PLC	C		1	2FE	174,818		100,6890	170,000	174,916	0	36	0	0	2.650	2.690	AO	1,159	4,638	03/06/2014	04/01/2019
06740L-8C-2	BARCLAYS BK PLC	C			3FE	285,313		109,7500	250,000	274,375	(5,899)	(4,289)	0	0	7.625	5.279	MON	2,118	19,063	10/26/2015	11/21/2022
06738E-AN-5	BARCLAYS PLC	C			2FE	921,508		101,2820	900,000	920,734	0	(774)	0	0	4.375	4.111	JJ	18,484	4,375	07/26/2016	01/12/2026
055650-BP-2	BP CAP MKTS P L C	C		1	1FE	159,782		107,3070	155,000	157,025	0	(490)	0	0	4.500	4.163	AO	1,744	6,975	10/01/2010	10/01/2020
055650-DB-1	BP CAP MKTS P L C	C			1FE	122,384		97,6670	125,000	122,395	0	11	0	0	3.119	3.410	MON	617	0	12/14/2016	05/04/2026
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	D		1	2FE	63,528		152,5680	50,000	60,967	0	(448)	0	0	9.625	7.246	JD	214	4,813	03/16/2010	12/15/2030
404280-AJ-8	HSBC HLDGS PLC	D			1FE	129,963		126,6370	100,000	127,369	0	(724)	0	0	6.800	4.806	JD	567	6,800	03/05/2013	06/01/2038
404280-BA-6	HSBC HLDGS PLC	C			1FE	1,758,901		100,5800	1,700,000	1,756,983	0	(1,918)	0	0	3.600	3.043	MON	6,120	30,600	10/20/2016	05/25/2023
404280-BB-4	HSBC HLDGS PLC	C			1FE	313,848		100,6830	300,000	313,440	0	(408)	0	0	3.900	3.369	MON	1,170	5,850	06/30/2016	05/25/2026
539439-AM-1	LLOYDS BANKING GROUP PLC	C			2FE	1,023,430		100,4830	1,000,000	1,022,916	0	(514)	0	0	4.582	4.317	JD	2,673	22,910	10/03/2016	12/10/2025
53947M-AB-2	LLOYDS TSB BANK PLC 144A	D			1FE	99,767		109,0480	100,000	99,915	0	25	0	0	5.800	5.916	JJ	2,707	5,800	01/05/2010	01/13/2020
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C			2FE	1,293,883		96,0260	1,300,000	1,294,070	0	187	0	0	3.875	3.993	MS	15,252	0	10/04/2016	09/12/2023
80281L-AE-5	SANTANDER UK PLC	C			2FE	349,277		97,7860	350,000	349,302	0	25	0	0	2.875	2.943	FA	4,081	0	10/28/2016	08/05/2021
80281L-AB-1	SANTANDER UK PLC 144A	C			2FE	695,884		98,0260	700,000	695,956	0	55	0	0	5.625	5.746	MS	11,594	39,375	09/08/2015	09/15/2045
80283L-AA-1	SANTANDER UK PLC 144A	C			2FE	418,656		101,7320	400,000	417,254	0	(1,402)	0	0	5.000	4.313	MON	3,000	10,000	05/05/2016	11/07/2023
80283L-AK-9	SANTANDER UK PLC 2.5% MTN 19	C			1FE	698,775		100,5840	700,000	699,097	0	322	0	0	2.500	2.577	MS	5,201	8,750	03/07/2016	03/14/2019
89641U-AD-3	TRINITY ACQUISITION PLC	C		1	2FE	59,923		100,9760	60,000	59,933	0	10	0	0	3.500	3.557	MS	618	1,009	03/17/2016	09/15/2021
36249S-AA-1	GTL TRADE FIN INC 144A	C		1	2FE	281,503		99,5000	345,000	285,650	0	3,987	70,081	0	5.893	9.378	AO	3,501	20,331	04/29/2014	04/29/2024
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					156,488,641	XXX	156,559,253	151,659,397	155,341,875	66,554	(468,998)	649,810	0	XXX	XXX	XXX	1,704,277	4,432,796	XXX	XXX
05543A-AJ-9	BCAP LLC TR 2014-RR1 144A			4	1FM	100,877		99,2640	105,631	105,623	0	155	0	0	0.314	0.352	MON	8	695	04/08/2014	03/26/2037
55265K-J9-1	MASTR ASSET TR 2003-8			4	1FM	37,377		101,3680	36,825	37,365	0	(4)	0	0	5.500	5.260	MON	169	2,039	12/22/2011	09/25/2033
3399999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					138,255	XXX	142,183	142,456	142,987	0	152	0	0	XXX	XXX	XXX	177	2,734	XXX	XXX
05525Y-AA-8	BAMLL COMMERCIAL MORTGAGE SEC 144A			4	1FM	648,781		100,1600	650,000	650,019	0	155	0	0	1.924	1.926	MON	591	11,102	02/12/2015	01/15/2017
36249K-AC-4	GS MTG COML 2010-C1			4	1FM	516,094		106,6180	500,000	506,289	0	(1,811)	0	0	4.592	4.222	MON	1,913	22,960	08/22/2011	08/12/2043
36248E-AB-1	GS MTG COML 2010-C2			4	1FM	804,492		109,3060	750,000	773,750	0	(5,558)	0	0	5.162	3.423	MON	3,226	38,715	08/22/2011	12/10/2043
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2			4	1FM	741,445		104,3160	750,000	745,544	0	727	0	0	4.070	4.387	MON	2,544	30,524	08/23/2011	11/18/2043

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	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	
46643T-BB-7	JPMBB COML MTG SEC TR 2014-C2			4	1FM	1,030,000		1,027,259	1,000,000	1,022,725	0	(4,386)	0	0	3.288	2.804	MON	2,740	32,884	12/16/2014	01/17/2048	
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A			4	1FE	1,400,000		1,398,689	1,400,000	1,400,000	0	0	0	0	2.237	2.149	MON	1,827	3,847	10/21/2016	11/23/2020	
61765A-AA-2	MORGAN STANLEY CAP I 2015- XLF144A			4	1FM	801,416		799,116	801,416	801,416	0	0	0	0	1.327	1.338	MON	502	13,118	03/05/2015	08/14/2031	
78403D-A6-5	SBA TOWER TRUST 2014-1-2 144A			4	1FE	600,000		604,554	600,000	600,000	0	0	0	0	2.898	2.937	MON	773	17,388	10/07/2014	10/15/2044	
92978Y-MJ-1	WACHOVIA CMBS 2007-C32 144A			4	1FM	930,109		943,386	950,000	946,870	0	7,431	0	0	0.882	1.684	MON	722	6,155	10/01/2014	06/15/2049	
3499999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					7,472,337	XXX	7,559,296	7,401,416	7,446,613	0	(3,443)	0	0	XXX	XXX	XXX	14,838	176,692	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02376U-AA-3	AMER AIRLINES PT TR 2016-1			4	1FE	144,645		144,645	144,645	144,645	0	0	0	0	3.575	3.607	JJ	2,384	2,528	01/12/2016	07/15/2029	
023765-AA-8	AMER AIRLINES PT TR 2016-2			4	1FE	90,000		87,525	90,000	90,000	0	0	0	0	3.200	3.225	JD	128	1,672	05/02/2016	12/15/2029	
21079U-AA-3	CONTINENTAL AIRL PI IR 2009-2			4	1FE	304,244		326,483	292,155	295,004	0	(1,787)	0	0	7.250	6.677	MM	3,001	21,181	08/26/2011	05/10/2021	
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010- 1			4	1FE	86,613		91,377	86,613	86,613	0	0	0	0	4.750	4.804	JJ	1,931	4,114	11/17/2010	01/12/2021	
210795-OB-9	CONTINENTAL AIRLN PT TR 2012- 2			4	1FE	254,160		259,879	254,160	254,160	0	0	0	0	4.000	4.039	AO	1,751	10,166	09/19/2012	04/29/2026	
126650-AW-0	CYS PTC 2004			4	1AM	14,101		20,843	19,428	16,855	0	302	0	0	5.298	0.000	MON	60	1,029	04/24/2007	01/10/2027	
24736T-AA-5	DELTA AIRLINES PT 2009-1			4	1FE	95,840		106,143	95,840	95,840	0	0	0	0	7.750	7.896	JD	289	7,822	11/18/2009	06/17/2021	
52603U-AA-3	LENDMARK FUNDING TRUST 2016 144A			4	1FE	999,886		993,554	1,000,000	999,891	0	4	0	0	3.260	3.312	MON	906	4,437	10/26/2016	04/21/2025	
64129F-AZ-1	NEUBERGER BERMAN CLO 144A			4	1FE	1,471,070		1,473,147	1,471,070	1,471,070	0	0	0	0	2.015	2.012	JAJO	7,573	7,573	06/30/2016	07/25/2023	
68267Y-AA-8	ONEMAIN FINL TR 2014 144A CLO			4	1FE	362,082		362,107	362,089	364,002	0	910	0	0	2.430	2.286	MON	318	8,877	04/09/2014	06/18/2024	
74982N-AA-4	RACE POINT CLO LTD 2011 144A			4	1FE	261,568		261,604	261,568	261,568	0	0	0	0	1.533	1.564	MJSD	189	5,218	02/28/2014	12/25/2022	
78442G-SC-1	SLM STUDNET LOAN TR 2006-3			4	1FE	39,018		39,110	39,169	39,163	0	42	0	0	0.962	1.033	JAJO	71	259	03/25/2014	07/25/2019	
909319-AA-3	UNITED AIRLINES PT CERT 2013- 1			4	1FE	117,280		120,799	117,280	117,280	0	0	0	0	4.300	4.345	FA	1,905	5,043	08/01/2013	02/15/2027	
12627U-AA-9	COA SUMMIT CLO LTD 2014- 144A DRYDEN SENIOR LOAN FUND 144A	C		4	1FE	569,449		569,988	569,449	569,449	0	0	0	0	1.560	1.591	JAJO	1,801	11,101	07/22/2014	04/20/2023	
26250A-AL-3	DRYDEN XXVIII SR LN FD CLO 144A	C		4	1FE	538,032		538,032	538,032	538,032	0	0	0	0	2.050	2.091	JAJO	2,384	9,531	01/08/2014	01/15/2022	
26251B-AB-2	GALLATIN CLO LTD 2014-1A 144A	C		4	1FE	1,598,400		1,596,536	1,600,000	1,598,428	0	28	0	0	1.392	1.445	FMAN	2,907	7,838	11/07/2016	08/15/2025	
363637-AB-5	LCM LP 10AR AR FLOATING 144A CLO	C		4	1FE	452,268		452,382	452,268	452,268	0	0	0	0	2.150	2.167	JAJO	2,445	8,474	05/22/2014	07/15/2023	
50183U-AF-4	MADISON PARK FUNDING LTD 144A CDO	C		4	1FE	287,100		287,452	287,100	287,100	0	0	0	0	1.486	1.515	JAJO	925	5,350	04/01/2014	04/15/2022	
55818B-AL-5	SYMPHONY CLO LTD 2012-8AR 144A	C		4	1FE	536,759		536,859	536,759	536,759	0	0	0	0	2.132	2.179	JAJO	2,251	9,986	07/02/2014	04/22/2022	
87154B-AM-8	LATAM AIRLINES GROUP SA	C		4	1AM	776,491		843,965	856,818	781,747	0	5,256	0	0	4.200	6.634	FMAN	4,598	18,137	06/20/2016	11/15/2027	
51817T-AB-8	OHA LOAN FUNDING 2013-2 CLO 144A	C		4	1FE	1,199,400		1,200,739	1,200,000	1,199,577	0	177	0	0	2.087	2.118	FMAN	3,618	6,400	09/07/2016	08/23/2024	
3599999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					10,884,948	XXX	10,999,297	10,960,985	10,885,992	0	4,932	0	0	XXX	XXX	XXX	43,572	168,358	XXX	XXX	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					174,984,181	XXX	175,260,029	170,164,255	173,817,467	66,554	(467,357)	649,810	0	XXX	XXX	XXX	1,762,863	4,780,580	XXX	XXX	
Bonds - Hybrid Securities - Issuer Obligations																						
85747T-AQ-6	STATE STR CORP				2FE	95,000		102,2500	95,000	95,000	0	0	0	0	5.250	5.319	MS	1,469	4,988	05/14/2015	09/15/2020	
4299999	Bonds - Hybrid Securities - Issuer Obligations					95,000	XXX	97,138	95,000	95,000	0	0	0	0	XXX	XXX	XXX	1,469	4,988	XXX	XXX	
4899999	Bonds - Hybrid Securities - Subtotals - Hybrid Securities					95,000	XXX	97,138	95,000	95,000	0	0	0	0	XXX	XXX	XXX	1,469	4,988	XXX	XXX	
7799999	Bonds - Total Bonds - Subtotals - Issuer Obligations					966,874,471	XXX	974,116,747	950,447,397	959,752,870	67,499	(1,695,513)	649,810	0	XXX	XXX	XXX	7,128,030	27,054,400	XXX	XXX	
7899999	Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					153,247,579	XXX	152,043,897	147,431,803	153,210,431	0	(41,906)	0	0	XXX	XXX	XXX	403,675	3,462,750	XXX	XXX	
7999999	Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					7,472,337	XXX	7,559,296	7,401,416	7,446,613	0	(3,443)	0	0	XXX	XXX	XXX	14,838	176,692	XXX	XXX	
8099999	Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					10,884,948	XXX	10,999,297	10,960,985	10,885,992	0	4,932	0	0	XXX	XXX	XXX	43,572	168,358	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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
8399999	Subtotals - Total Bonds					1,138,479,335	XXX	1,144,719,238	1,116,241,602	1,131,295,905	67,499	(1,735,929)	649,810	0	XXX	XXX	XXX	7,590,115	30,862,199	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 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			100,000.000	1,000.00	1.050	105,000	1,050	105,000	100,000	0	5,250	0	(1,000)	0	0	(1,000)	0	P2UFE	03/19/2013
84999999	- Industrial and Miscellaneous (Unaffiliated)						105,000	XXX	105,000	100,000	0	5,250	0	(1,000)	0	0	(1,000)	0	XXX	XXX
							105,000	XXX	105,000	100,000	0	5,250	0	(1,000)	0	0	(1,000)	0	XXX	XXX
8999999 Total Preferred Stocks							105,000	XXX	105,000	100,000	0	5,250	0	(1,000)	0	0	(1,000)	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1 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)	16 Total Foreign Exchange Change in B./A.C.V.		
Mutual Funds																	
922042-63-5	YANGUARD INTL EQUITY INDEX FD			948,730,226	87,425,490	92.150	87,425,490	85,324,500	0	2,573,255	0	1,423,868	0	1,423,868	0		12/19/2016
921946-50-5	YANGUARD WHITEHALL FDS INC.			4,872,594,435	146,031,655	29.970	146,031,655	115,500,208	0	4,085,562	0	16,861,435	0	16,861,435	0		12/30/2016
9299999	- Mutual Funds				233,457,146	XXX	233,457,146	200,824,707	0	6,658,817	0	18,285,303	0	18,285,303	0	XXX	XXX
9799999	Total Common Stocks				233,457,146	XXX	233,457,146	200,824,707	0	6,658,817	0	18,285,303	0	18,285,303	0	XXX	XXX
9899999	Total Preferred and Common Stocks				233,562,146	XXX	233,562,146	200,924,707	0	6,664,067	0	18,284,303	0	18,284,303	0	XXX	XXX

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		05/02/2016	MORGAN STANLEY & CO INC	XXX	509,796	492,408	903
361790-6P-1	GNMA PASS-THRU M SINGLE FAMILY		08/25/2016	BARCLAYS CAP INC	XXX	933,621	880,125	1,711
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		12/16/2016	BANK OF NY/MIZUHO SEGS USA TREAS FIN	XXX	489,801	475,463	925
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		01/04/2016	BARCLAYS CAP INC	XXX	2,031,720	2,000,001	3,333
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY		10/14/2016	VARIOUS	XXX	1,582,569	1,490,509	2,658
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY		07/14/2016	CITIGROUP GBL MKT INC/SAL	XXX	2,354,854	2,250,000	3,563
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		10/07/2016	VARIOUS	XXX	679,194	648,059	968
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY		02/22/2016	JPM CHASE/FCSTONE	XXX	46,177	42,905	129
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		10/13/2016	STEPHENS INC (CUST)	XXX	119,887	109,205	259
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY		10/13/2016	STEPHENS INC (CUST)	XXX	166,198	151,391	360
21H032-61-3	GNMA II JUMBO TBA 30YR TBA 03.500%		12/16/2016	MORGAN STANLEY & CO INC	XXX	1,027,383	1,000,000	2,236
912828-2A-7	UNITED STATES TREAS NTS		08/18/2016	PERSHING LLC	XXX	13,960,625	14,000,000	2,283
912828-J2-7	UNITED STATES TREAS NTS		08/18/2016	PERSHING LLC	XXX	13,996,517	13,438,000	2,921
912828-M5-6	UNITED STATES TREAS NTS		02/16/2016	VARIOUS	XXX	39,591,250	38,000,000	220,797
912828-R3-6	UNITED STATES TREAS NTS		05/17/2016	PERSHING LLC	XXX	14,840,625	15,000,000	1,987
912828-U7-3	UNITED STATES TREAS NTS		12/19/2016	CITIGROUP GBL MKT INC/SAL	XXX	994,220	1,000,000	227
912828-V2-3	UNITED STATES TREAS NTS		12/30/2016	SOCIETE GENERAL INV (SGNY)	XXX	349,768	350,000	65
912828-WS-5	UNITED STATES TREAS NTS		11/15/2016	BANC OF AMERICA SEC LLC	XXX	2,022,109	2,000,000	12,276
912828-XB-1	UNITED STATES TREAS NTS		05/17/2016	PERSHING LLC	XXX	10,345,313	10,000,000	1,732
912828-SS-0	UNITED STATES TREAS NTS TIPS		11/30/2016	UBS WARBURG LLC	XXX	733,359	750,000	357
0599999 - Bonds - U.S. Governments						106,774,985	104,078,067	259,688
Bonds - All Other Governments								
716540-BG-6	PETROLEOS MEXICANOS	C	10/03/2016	UBS WARBURG LLC	XXX	947,000	1,000,000	6,417
910860-BF-4	UNITED MEXICAN STS MTN BE	C	04/27/2016	JP MORGAN CHASE/HSBCSI	XXX	645,450	650,000	8,223
1099999 - Bonds - All Other Governments						1,592,450	1,650,000	14,639
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions								
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV		12/02/2016	MORGAN STANLEY & CO INC	XXX	20,000	20,000	0
130179-GV-0	CALIFORNIA EDL FACS AUTH REV		12/07/2016	MORGAN STANLEY & CO INC	XXX	76,331	60,000	117
155048-DL-2	CENTRAL PUGET SOUND WASH REV		12/08/2016	CITIGROUP GLOBAL	XXX	106,663	85,000	0
313560-Q2-2	FEDERAL NATL MTG ASSN		10/20/2016	PERSHING LLC	XXX	25,583,870	26,000,000	32,500
313560-WJ-8	FEDERAL NATL MTG ASSN		11/15/2016	BANC OF AMERICA SEC LLC	XXX	3,995,760	4,000,000	17,014
02R022-41-5	FHLMC GOLD TBA 15YR TBA 02.500% J		12/14/2016	WACHOVIA SECURITIES LLC	XXX	1,001,250	1,000,000	1,528
02R030-61-6	FHLMC GOLD TBA 30 YR TBA 03.000%		12/07/2016	BARCLAYS CAP INC	XXX	1,493,438	1,500,000	2,125
02R032-61-2	FHLMC GOLD TBA 30 YR TBA 03.500%		12/14/2016	RBC DAIN RAUSCHER	XXX	511,719	500,000	826
02R042-61-1	FHLMC GOLD TBA 30 YR TBA 04.500%		12/08/2016	WACHOVIA SECURITIES LLC	XXX	537,813	500,000	1,063
3128MM-VC-4	FHLMC PC GOLD COMB 15		07/28/2016	CREDIT SUISSE FIRST BOS	XXX	332,096	311,736	455
31320S-WK-0	FHLMC PC GOLD PC 30YR		12/21/2016	JP MORGAN SEGS INC-FI	XXX	1,217,157	1,197,557	2,561
3132WJ-FD-8	FHLMC PC GOLD PC 30YR		12/16/2016	RBC DAIN RAUSCHER	XXX	1,078,097	1,100,274	1,834
3132WJ-US-8	FHLMC PC GOLD PC 30YR		12/29/2016	WACHOVIA SECURITIES LLC	XXX	1,189,125	1,200,000	2,900
3128WJ-X8-8	FHLMC PC GOLD COMB 30		12/05/2016	CREDIT SUISSE FIRST BOS	XXX	1,022,937	997,645	1,164
31320T-W8-5	FHLMC PC GOLD PC 30YR		10/07/2016	NOMURA SEC/FIXED INCOME	XXX	539,843	504,415	673
3132W6-YX-9	FHLMC PC GOLD PC 30YR		10/03/2016	RBC DAIN RAUSCHER	XXX	2,904,130	2,796,003	2,796
3138EJ-WL-8	FNMA PASS-THRU INT 15 YEAR		02/09/2016	SOCIETE GENERAL INV (SGNY)	XXX	797,226	753,433	1,172
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		08/09/2016	CREDIT SUISSE FIRST BOS	XXX	410,366	404,333	337
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		07/28/2016	BANK OF NEW YORK (SALMBS)	XXX	158,168	148,952	217
3138YS-KK-1	FNMA PASS-THRU INT 15 YEAR		02/10/2016	CITIGROUP GBL MKT INC/SAL	XXX	514,403	501,322	557
3140E4-T9-8	FNMA PASS-THRU INT 15 YEAR		02/03/2016	BANC OF AMERICA SEC LLC	XXX	766,875	750,000	833
3140E4-TC-1	FNMA PASS-THRU INT 15 YEAR		07/28/2016	JP MORGAN SEGS INC-FI	XXX	535,480	510,513	638
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		07/28/2016	BANC OF AMERICA SEC LLC	XXX	141,298	134,730	168
3140FN-VJ-0	FNMA PASS-THRU INT 15 YEAR		12/01/2016	BANC OF AMERICA SEC LLC	XXX	3,084,375	3,000,000	3,750
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		01/29/2016	BANC OF AMERICA SEC LLC	XXX	317,953	298,483	58
31418C-FJ-8	FNMA PASS-THRU INT 15 YEAR		12/01/2016	CREDIT SUISSE FIRST BOS	XXX	1,027,969	1,000,000	1,250
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		07/28/2016	HS/BLACKROCK CORE BOND	XXX	255,070	240,632	351
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		07/28/2016	JP MORGAN SEGS INC-FI	XXX	2,096,106	1,946,189	2,162
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC	XXX	344,437	328,231	383
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR		09/08/2016	CITIGROUP GBL MKT INC/SAL	XXX	72,861	63,565	138
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC	XXX	318,534	303,546	354
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR		12/05/2016	CITIGROUP GBL MKT INC/SAL	XXX	1,006,717	982,874	1,147
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC	XXX	258,329	246,174	287
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC	XXX	347,123	330,791	386

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	327,507	312,098	364
3138WG-VO-4	FNMA PASS-THRU LNG 30 YEAR		12/05/2016	CITIGROUP GBL MKT INC/SAL	XXX	1,030,314	1,006,373	1,174
3138WH-GL-0	FNMA PASS-THRU LNG 30 YEAR		06/24/2016	GOLDMAN SACHS & CO.	XXX	699,317	649,536	2,021
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	659,670	628,631	733
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	1,728,665	1,647,328	1,922
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		01/04/2016	CREDIT SUISSE FIRST BOS.	XXX	200,759	200,134	200
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		01/04/2016	CREDIT SUISSE FIRST BOS.	XXX	2,006,484	2,000,233	2,000
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR		01/04/2016	CREDIT SUISSE FIRST BOS.	XXX	648,101	646,082	646
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR		03/23/2016	CITIGROUP GBL MKT INC/SAL	XXX	1,068,275	998,534	2,996
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	231,923	221,011	256
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR		01/29/2016	JP MORGAN SECS INC-FI	XXX	472,852	449,253	88
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR		08/16/2016	BARCLAYS CAP INC.	XXX	3,426,633	3,171,432	4,581
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	389,705	371,369	433
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	WACHOVIA SECURITIES LLC	XXX	1,029,688	1,000,000	1,000
3140FE-D6-4	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	NOMURA SEC/FIXED INCOME	XXX	5,142,189	5,000,001	5,000
31410L-TW-2	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	NOMURA SEC/FIXED INCOME	XXX	3,149,998	2,999,998	3,500
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR		11/10/2016	WELLS FARGO	XXX	499,642	490,974	491
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	260,366	246,116	269
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	BARCLAYS CAP INC.	XXX	380,614	362,705	423
31418B-Z6-4	FNMA PASS-THRU LNG 30 YEAR		01/04/2016	CREDIT SUISSE	XXX	154,034	153,554	154
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		11/07/2016	BNP PARIBAS SEC CORP.	XXX	496,384	497,356	449
31418C-FD-1	FNMA PASS-THRU LNG 30 YEAR		12/01/2016	MORGAN STANLEY & CO INC.	XXX	5,143,919	4,999,500	5,000
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		01/21/2016	CITIGROUP GBL MKT INC/SAL	XXX	1,063,456	996,795	1,108
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		10/19/2016	RBC DAIN RAUSCHER	XXX	1,043,240	997,123	1,080
01F050-61-9	FNMA TBA SF 5.0 30 YR JAN		12/08/2016	JP MORGAN SECS INC-FI	XXX	547,734	500,000	1,181
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO.		12/07/2016	VARIOUS	XXX	998,594	1,000,000	1,000
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		12/30/2016	VARIOUS	XXX	3,678,223	3,500,000	6,611
01F042-61-6	TBA FNMA SF 4.50 30 Yrs Jan		12/14/2016	BARCLAYS CAP INC.	XXX	539,297	500,000	1,063
3199999 -	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					91,061,103	89,264,534	127,507
Bonds - Industrial and Miscellaneous (Unaffiliated)								
225433-AH-4	CREDIT SUISSE GRP FDG GUERNSEY	C	08/25/2016	CREDIT SUISSE FIRST BOS.	XXX	256,835	250,000	4,354
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY	C	06/30/2016	DEUTSCHE BANK SECS.	XXX	254,857	255,000	700
002824-BD-1	ABBOTT LABS.		11/17/2016	BANC OF AMERICA SEC LLC	XXX	598,938	600,000	0
00287Y-AQ-2	ABBYIE INC.		10/03/2016	CREDIT SUISSE FIRST BOS.	XXX	523,460	500,000	7,100
00287Y-AW-9	ABBYIE INC.		10/03/2016	VARIOUS	XXX	151,033	150,000	623
00287Y-AX-7	ABBYIE INC.		05/09/2016	JP MORGAN SECS INC-FI	XXX	699,909	700,000	0
00115A-AC-3	AEP TRANSMISSION CO 144A		11/16/2016	VARIOUS	XXX	193,817	195,000	0
00817Y-AJ-7	AETNA INC NEW		10/04/2016	VARIOUS	XXX	176,186	160,000	1,954
00817Y-AW-8	AETNA INC NEW		10/04/2016	VARIOUS	XXX	125,034	125,000	262
00138C-AC-2	AIG GLOBAL FUNDING		12/08/2016	BANC OF AMERICA SEC LLC	XXX	489,407	490,000	0
00912X-AT-1	AIR LEASE CORP		10/04/2016	MORGAN STANLEY & CO INC.	XXX	148,038	150,000	650
020002-BC-4	ALLSTATE CORP.		12/01/2016	BANC OF AMERICA SEC LLC	XXX	24,894	25,000	0
023135-AQ-9	AMAZON COM INC.		03/09/2016	RBC DAIN RAUSCHER	XXX	34,949	31,000	422
02376U-AA-3	AMER AIRLINES PT TR 2016-1		01/12/2016	GOLDMAN SACHS & CO.	XXX	145,000	145,000	0
023765-AA-8	AMER AIRLINES PT TR 2016-2		05/02/2016	DEUTSCHE BANK SECS.	XXX	90,000	90,000	0
026874-DG-9	AMERICAN INTL GROUP INC.		02/23/2016	CITIGROUP GBL MKT INC/SAL	XXX	269,752	270,000	0
026874-DH-7	AMERICAN INTL GROUP INC.		12/14/2016	VARIOUS	XXX	302,539	295,000	3,084
03027X-AH-3	AMERICAN TOWER CORP NEW		01/08/2016	CITIGROUP GBL MKT INC/SAL	XXX	499,265	500,000	0
03027X-AJ-9	AMERICAN TOWER CORP NEW		03/28/2016	BARCLAYS CAP INC.	XXX	131,981	125,000	1,207
03027X-AK-6	AMERICAN TOWER CORP NEW		10/03/2016	CITIGROUP GBL MKT INC/SAL	XXX	178,926	175,000	1,651
031162-BZ-2	AMGEN INC.		10/03/2016	JP MORGAN SECS INC-FI	XXX	84,821	80,000	1,516
031162-CE-8	AMGEN INC 144A		11/09/2016	VARIOUS	XXX	992,386	988,167	3,063
032511-BN-6	ANADARKO PETE CORP.		11/01/2016	VARIOUS	XXX	427,172	375,000	2,301
032511-BP-1	ANADARKO PETE CORP.		12/14/2016	SCOTIA CAPITAL (USA) INC.	XXX	92,429	75,000	1,293
032654-AK-1	ANALOG DEVICES INC.		11/07/2016	BAIRD (ROBERT W) & CO INC.	XXX	83,301	75,000	1,601
032654-AN-5	ANALOG DEVICES INC.		12/01/2016	CREDIT SUISSE FIRST BOS.	XXX	104,334	105,000	0
032654-AP-0	ANALOG DEVICES INC.		11/30/2016	CREDIT SUISSE FIRST BOS.	XXX	44,707	45,000	0
035242-AJ-5	ANHEUSER BUSCH INBEV FIN INC.		10/04/2016	VARIOUS	XXX	965,813	965,000	534
035242-AM-8	ANHEUSER BUSCH INBEV FIN INC.		03/28/2016	BANC OF AMERICA SEC LLC	XXX	525,662	510,000	2,154
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC.		10/04/2016	VARIOUS	XXX	745,487	740,000	302
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC.		10/03/2016	VARIOUS	XXX	408,662	383,000	2,846

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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
037411-AZ-8	APACHE CORP.		11/04/2016	GOLDMAN SACHS & CO.	XXX	308,169	300,000	650
037411-BC-8	APACHE CORP.		08/16/2016	VARIOUS	XXX	84,186	85,000	192
037411-AW-5	APACHE CORP SR NT 5.1		10/04/2016	VARIOUS	XXX	190,978	180,000	1,853
037833-BU-3	APPLE INC.		02/16/2016	GOLDMAN SACHS & CO.	XXX	524,438	525,000	0
037833-BX-7	APPLE INC.		10/03/2016	VARIOUS	XXX	238,824	215,000	1,016
037833-BY-5	APPLE INC.		03/17/2016	DEUTSCHE BANK SECS.	XXX	334,695	325,000	910
038222-AH-8	APPLIED MATLS INC.		10/28/2016	CITIGROUP GBL MKT INC/SAL	XXX	283,660	275,000	622
03939C-AB-9	ARCH CAPITAL FINANCE LLC		11/29/2016	CREDIT SUISSE FIRST BOS.	XXX	50,000	50,000	0
00206R-CG-5	AT&T INC.		05/03/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN.	XXX	115,857	115,000	2,254
00206R-CO-3	AT&T INC.		12/20/2016	VARIOUS	XXX	178,447	185,000	2,785
00206R-CT-7	AT&T INC.		10/27/2016	VARIOUS	XXX	492,130	460,000	2,425
00206R-DB-5	AT&T INC.		03/28/2016	VARIOUS	XXX	801,640	770,000	1,013
00206R-DC-3	AT&T INC.		10/04/2016	VARIOUS	XXX	331,021	300,000	2,448
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED		10/03/2016	JP MORGAN CHASE/HSBCSI	XXX	1,602,495	1,500,000	13,331
05463H-AA-9	AXIS SPECIALTY FINANCE LLC		04/07/2016	BANC OF AMERICA SEC LLC	XXX	139,536	125,000	2,672
05523U-AL-4	BAE SYS HLDGS INC 144A		10/06/2016	PIERPOINT SECURITIES LLC	XXX	38,371	35,000	23
06051G-EE-5	BANK AMER CORP.		04/27/2016	FTN FINANCIAL SECURITIES CORP	XXX	1,717,440	1,500,000	28,641
06051G-FU-8	BANK AMER CORP.		12/07/2016	VARIOUS	XXX	647,448	625,000	2,064
06051G-FW-4	BANK AMER CORP.		11/09/2016	BANC OF AMERICA SEC LLC	XXX	895,018	885,000	1,678
06051G-FX-2	BANK AMER CORP.		12/07/2016	BANC OF AMERICA SEC LLC	XXX	149,580	150,000	773
06051G-GA-1	BANK AMER CORP.		10/18/2016	BANC OF AMERICA SEC LLC	XXX	140,000	140,000	0
06051G-GB-9	BANK AMER CORP.		11/04/2016	BANC OF AMERICA SEC LLC	XXX	80,000	80,000	0
06051G-DZ-9	BANK AMER CORP FR 7.625%060119		08/08/2016	VARIOUS	XXX	133,129	115,000	1,654
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC		10/03/2016	VARIOUS	XXX	98,525	85,000	1,258
07177M-AN-3	BAXALTA INC.		10/03/2016	JP MORGAN CHASE/HSBCSI	XXX	89,366	75,000	1,127
084670-BK-3	BERKSHIRE HATHAWAY INC DEL		11/04/2016	WACHOVIA SECURITIES LLC	XXX	101,648	90,000	990
084670-RO-0	BERKSHIRE HATHAWAY INC DEL		03/08/2016	GOLDMAN SACHS & CO.	XXX	104,777	105,000	0
09062X-AC-7	BIOGEN INC.		10/03/2016	BANC OF AMERICA SEC LLC	XXX	124,531	120,000	203
092113-AK-5	BLACK HILLS CORP.		01/08/2016	CREDIT SUISSE FIRST BOS.	XXX	89,889	90,000	0
09256B-AG-2	BLACKSTONE HLDGS FIN L L C 144A		10/04/2016	VARIOUS	XXX	161,462	145,000	1,456
12189L-AJ-0	BURLINGTON NORTHN SANTA FE CP.		09/06/2016	MORGAN STANLEY & CO INC.	XXX	257,508	225,000	4,785
12189L-AX-9	BURLINGTON NORTHN SANTA FE CP.		10/04/2016	BARCLAYS CAP INC.	XXX	147,539	125,000	588
14040H-BG-9	CAPITAL ONE FINL CORP.		10/04/2016	PERSHING LLC	XXX	50,758	50,000	276
14042R-BT-7	CAPITAL ONE NATL ASSN VA		09/08/2016	JP MORGAN SECS INC-FI	XXX	249,613	250,000	0
15189W-AH-3	CENTERPOINT ENERGY RES CORP SR NT		10/04/2016	VARIOUS	XXX	157,750	140,000	2,090
12527G-AA-1	CF INDS INC.		05/06/2016	IMPERIAL CAPITAL LLC	XXX	300,091	275,000	525
161175-AX-2	CHARTER COMMUNICATIONS OPER.		10/03/2016	MORGAN STANLEY & CO INC.	XXX	235,235	225,000	1,633
161175-AY-0	CHARTER COMMUNICATIONS OPER.		07/13/2016	JEFFERIES & COMPANY	XXX	211,778	190,000	4,533
161175-BA-1	CHARTER COMMUNICATIONS OPER.		10/12/2016	VARIOUS	XXX	800,771	660,000	18,887
125509-BU-2	CIGNA CORPORATION		04/26/2016	DEUTSCHE BANK SECS.	XXX	86,871	87,000	110
172967-ES-6	CITIGROUP INC.		08/03/2016	GOLDMAN SACHS & CO.	XXX	518,098	480,000	6,778
172967-FT-3	CITIGROUP INC.		05/04/2016	BARCLAYS CAP INC.	XXX	2,189,440	2,000,000	28,750
172967-JT-9	CITIGROUP INC.		10/31/2016	JP MORGAN CHASE/HSBCSI	XXX	185,287	175,000	3,059
172967-KG-5	CITIGROUP INC.		01/05/2016	CITIGROUP GBL MKT INC/SAL	XXX	229,694	230,000	0
172967-KN-0	CITIGROUP INC.		10/31/2016	PERSHING LLC	XXX	274,857	270,000	51
172967-KU-4	CITIGROUP INC.		10/04/2016	VARIOUS	XXX	169,998	170,000	206
172967-KV-2	CITIGROUP INC.		11/10/2016	MORGAN STANLEY & CO INC.	XXX	782,072	785,000	5,329
174010-AD-3	CITIZENS BANK N A		03/09/2016	CITIGROUP GBL MKT INC/SAL	XXX	299,967	300,000	0
174610-AN-5	CITIZENS FINL GROUP INC.		08/04/2016	VARIOUS	XXX	170,590	170,000	76
125896-BR-0	CMS ENERGY CORP.		10/31/2016	JP MORGAN SECS INC-FI	XXX	119,581	120,000	0
196500-AA-0	COLORADO INTST GAS CO 144A		11/07/2016	SCOTIA CAPITAL (USA) INC.	XXX	470,872	475,000	4,600
20030N-BR-1	COMCAST CORP NEW		02/16/2016	BANC OF AMERICA SEC LLC	XXX	649,006	650,000	0
208251-AE-8	CONOCO INC 6.95% SNR NTS 15/04		03/31/2016	WACHOVIA SECURITIES LLC	XXX	282,948	250,000	8,205
209111-FK-4	CONSOLIDATED EDISON CO N Y INC.		11/10/2016	JP MORGAN SECS INC-FI	XXX	29,739	30,000	0
224044-CG-0	COX COMMUNICATIONS INC 144A		09/08/2016	WACHOVIA SECURITIES LLC	XXX	39,932	40,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		10/03/2016	VARIOUS	XXX	346,860	320,000	4,333
22822V-AD-3	CROWN CASTLE INTL CORP NEW		08/22/2016	CITIGROUP GBL MKT INC/SAL	XXX	69,980	70,000	0
126408-HD-8	CSX CORP.		10/04/2016	PERSHING LLC	XXX	26,871	25,000	363
25179M-AL-7	DEVON ENERGY CORP NEW		11/28/2016	VARIOUS	XXX	58,392	60,000	1,260
25179M-AU-7	DEVON ENERGY CORP NEW		12/14/2016	VARIOUS	XXX	178,148	195,000	1,775
25272K-AA-1	DIAMOND 1 FIN CORP 144A		05/17/2016	JP MORGAN SECS INC-FI	XXX	79,980	80,000	0
25272K-AD-5	DIAMOND 1 FIN CORP 144A		11/07/2016	VARIOUS	XXX	955,773	915,000	14,409

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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
25272K-AN-3	DIAMOND 1 FIN CORP 144A		10/06/2016	MLPFS	XXX	100,355	85,000	2,505
25272K-AR-4	DIAMOND 1 FIN CORP 144A		12/09/2016	JP MORGAN SECS INC-FI	XXX	60,473	50,000	2,226
25466A-AJ-0	DISCOVER BK		10/04/2016	CITIGROUP GBL MKT INC/SAL	XXX	276,669	275,000	1,845
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		10/03/2016	VARIOUS	XXX	196,733	220,000	3,779
257375-AG-0	DOMINION GAS HOLDINGS LLC		08/12/2016	GOLDMAN SACHS & CO.	XXX	205,534	200,000	861
25746U-BT-5	DOMINION RES INC VA NEW		03/02/2016	WACHOVIA SECURITIES LLC	XXX	250,175	250,000	490
26442C-AR-5	DUKE ENERGY CAROLINAS LLC		10/04/2016	SCOTIA CAPITAL (USA) INC.	XXX	52,933	50,000	118
26441C-AD-7	DUKE ENERGY CORP NEW		10/28/2016	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	218,994	200,000	1,319
278062-AE-4	EATON CORP PLC		10/04/2016	PIERPONT SECURITIES LLC	XXX	53,437	50,000	893
285512-AC-3	ELECTRONIC ARTS INC		02/17/2016	BANC OF AMERICA SEC LLC	XXX	124,813	125,000	0
29103D-AA-4	EMERA US FINANCE LP 144A		11/17/2016	BARCLAYS CAP INC.	XXX	350,945	350,000	3,261
29103D-AG-1	EMERA US FINANCE LP 144A		06/09/2016	JP MORGAN SECS INC-FI	XXX	104,711	105,000	0
29103D-AK-2	EMERA US FINANCE LP 144A		12/07/2016	VARIOUS	XXX	296,724	295,000	1,781
292505-AG-9	ENCANA CORP		07/18/2016	BARCLAYS CAP INC.	XXX	20,952	20,000	614
29273R-AT-6	ENERGY TRANSFER PRTRNS L P		12/02/2016	BANC OF AMERICA SEC LLC	XXX	207,936	230,000	4,146
29273R-BJ-7	ENERGY TRANSFER PRTRNS L P		10/04/2016	VARIOUS	XXX	145,663	135,000	1,365
29364G-AF-0	ENTERGY CORP NEW		02/09/2016	PERSHING LLC	XXX	328,848	300,000	6,278
29364W-AW-8	ENTERGY LA LLC		03/17/2016	BARCLAYS CAP INC.	XXX	104,990	105,000	0
29379V-AW-3	ENTERPRISE PRODS OPER LLC		12/14/2016	SCOTIA CAPITAL (USA) INC.	XXX	44,515	45,000	752
29379V-BA-0	ENTERPRISE PRODS OPER LLC		05/11/2016	WACHOVIA SECURITIES LLC	XXX	600,954	600,000	4,931
29379V-BE-2	ENTERPRISE PRODS OPER LLC		10/11/2016	VARIOUS	XXX	133,904	129,000	760
29379V-BJ-1	ENTERPRISE PRODS OPER LLC		07/18/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	22,478	20,000	180
26875P-AE-1	EOG RES INC		03/28/2016	VENDOR CODE 6889 NOT IN TABLE	XXX	158,433	150,000	2,200
294429-AK-1	EQUIFAX INC		05/05/2016	BANC OF AMERICA SEC LLC	XXX	224,892	225,000	0
294429-AL-9	EQUIFAX INC		11/08/2016	VARIOUS	XXX	296,595	295,000	2,711
30161N-AT-8	EXELON CORP		04/04/2016	BARCLAYS CAP INC.	XXX	109,974	110,000	0
30161M-AI-7	EXFLON GENERATION CO IIC SR NT 4 2		08/05/2016	WACHOVIA SECURITIES IIC	XXX	269,075	250,000	1,623
30219G-AL-2	EXPRESS SCRIPTS HLDG CO		02/22/2016	CREDIT SUISSE FIRST BOS	XXX	24,948	25,000	0
31428X-BF-2	FEDEX CORP		03/21/2016	DEUTSCHE BANK SECS	XXX	59,878	60,000	0
31428X-BG-0	FEDEX CORP		10/04/2016	GOLDMAN SACHS & CO.	XXX	105,608	100,000	38
31620M-AS-5	FIDELITY NATL INFORMATION SVCS		10/03/2016	CITIGROUP GBL MKT INC/SAL	XXX	221,075	220,000	469
31620M-AU-0	FIDELITY NATL INFORMATION SVCS		08/15/2016	RBC DAIN RAUSCHER	XXX	126,041	125,000	31
316770-BF-5	FIFTH THIRD BK C IN OHIO MTN BE		03/10/2016	DEUTSCHE BANK SECS	XXX	249,943	250,000	0
337738-AN-8	FISERV INC		04/15/2016	JEFFERIES & COMPANY	XXX	205,090	200,000	2,085
337738-AP-3	FISERV INC		11/08/2016	VARIOUS	XXX	343,166	325,000	5,206
345370-CQ-1	FORD MTR CO DEL		08/09/2016	JEFFERIES & COMPANY	XXX	5,409	5,000	18
345370-CS-7	FORD MTR CO DEL		12/05/2016	GOLDMAN SACHS & CO.	XXX	100,000	100,000	0
37045V-AK-6	GENERAL MTRS CO		02/18/2016	GOLDMAN SACHS & CO.	XXX	104,916	105,000	0
37045X-BD-7	GENERAL MTRS FINL CO INC		10/03/2016	PERSHING LLC	XXX	119,598	115,000	1,560
37045X-BG-0	GENERAL MTRS FINL CO INC		11/07/2016	VARIOUS	XXX	425,120	410,000	1,761
37045X-BK-1	GENERAL MTRS FINL CO INC		05/04/2016	DEUTSCHE BANK SECS	XXX	194,499	195,000	0
375558-BD-4	GILEAD SCIENCES INC		10/03/2016	DEUTSCHE BANK SECS	XXX	78,453	70,000	323
375558-BK-8	GILEAD SCIENCES INC		10/12/2016	VARIOUS	XXX	10,080	10,000	29
381416-GS-7	GOLDMAN SACHS GROUP INC		04/27/2016	VARIOUS	XXX	921,296	800,000	11,708
381416-VM-3	GOLDMAN SACHS GROUP INC		11/03/2016	NOMURA SEC/FIXED INCOME	XXX	192,281	180,000	1,300
381416-VP-6	GOLDMAN SACHS GROUP INC		10/04/2016	MORGAN STANLEY & CO INC	XXX	127,807	125,000	210
381416-VR-2	GOLDMAN SACHS GROUP INC		10/04/2016	VARIOUS	XXX	196,379	184,000	2,960
38143U-8H-7	GOLDMAN SACHS GROUP INC		10/27/2016	VARIOUS	XXX	609,620	585,000	3,781
381456-AF-7	GOLDMAN SACHS GROUP INC		12/09/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	752,540	750,000	3,641
38148L-AF-3	GOLDMAN SACHS GROUP INC		08/24/2016	GOLDMAN SACHS & CO.	XXX	149,924	135,000	1,873
38141E-A5-8	GOLDMAN SACHS GRP INC MTN BE		02/11/2016	FTN FINANCIAL SECURITIES CORP	XXX	1,755,808	1,600,000	36,311
402740-AE-4	GULFSTREAM NAT GAS SYS LLC 144A		11/04/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	111,806	100,000	397
406216-BK-6	HALLIBURTON CO		08/18/2016	JP MORGAN CHASE/HSBCSI	XXX	61,513	55,000	601
410867-AF-2	HANOVER INS GROUP INC		04/05/2016	JP MORGAN SECS INC-FI	XXX	748,253	750,000	0
41283L-AK-1	HARLEY DAVIDSON FINL SVCS INC 144A		01/05/2016	JP MORGAN SECS INC-FI	XXX	354,602	355,000	0
42809H-AG-2	HESS CORP		09/19/2016	JP MORGAN SECS INC-FI	XXX	109,769	110,000	0
42809H-AD-9	HESS CORP SR NT 5.6941		08/16/2016	WACHOVIA SECURITIES LLC	XXX	25,284	25,000	16
42824C-AY-5	HEWLETT PACKARD ENTERPRISE		10/06/2016	PERSHING LLC	XXX	108,166	105,000	3,278
437076-BH-4	HOME DEPOT INC		02/03/2016	JP MORGAN SECS INC-FI	XXX	140,843	140,000	2,165
459745-GH-2	INTERNATIONAL LEASE FIN CORP		10/21/2016	BARCLAYS CAP INC.	XXX	1,088,800	1,000,000	27,951
459745-GP-4	INTERNATIONAL LEASE FIN CORP		01/27/2016	BANC OF AMERICA SEC LLC	XXX	698,250	700,000	7,987
460146-CA-9	INTL PAPER CO		11/28/2016	BARCLAYS CAP INC.	XXX	300,487	275,000	10,081

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SCHEDULE D - PART 3

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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
46623E-KG-3	J P MORGAN CHASE & CO MTN BE		08/03/2016	JP MORGAN SECS INC-FI	XXX	450,000	450,000	0
46625H-KA-7	JPMORGAN CHASE & CO		10/04/2016	UBS WARBURG LLC	XXX	278,171	275,000	1,272
46625H-LW-8	JPMORGAN CHASE & CO		09/14/2016	JP MORGAN SECS INC-FI	XXX	215,481	210,000	1,380
46625H-NJ-5	JPMORGAN CHASE & CO		10/31/2016	FTN FINANCIAL SECURITIES CORP	XXX	186,814	175,000	661
46625H-OJ-2	JPMORGAN CHASE & CO		11/10/2016	BARCLAYS CAP INC	XXX	1,067,059	1,055,000	5,605
46625H-RV-4	JPMORGAN CHASE & CO		11/03/2016	VARIOUS	XXX	583,414	585,000	1,241
46625H-RW-2	JPMORGAN CHASE & CO		12/09/2016	DEUTSCHE BANK SECS	XXX	758,537	750,000	2,244
46625H-RX-0	JPMORGAN CHASE & CO		11/10/2016	JP MORGAN SECS INC-FI	XXX	114,801	115,000	0
49456B-AJ-0	KINDER MORGAN INC DEL		10/04/2016	VARIOUS	XXX	295,492	300,000	3,658
50077L-AD-8	KRAFT HEINZ FOODS CO SR GBL NT		05/10/2016	BARCLAYS CAP INC	XXX	124,453	125,000	0
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT		10/03/2016	VARIOUS	XXX	77,768	75,000	722
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		03/28/2016	VARIOUS	XXX	325,795	300,000	1,704
501044-DA-6	KROGER CO		01/08/2016	BANC OF AMERICA SEC LLC	XXX	214,751	215,000	0
50587K-AA-9	LAFARGEHOLCIM FIN US LLC 144A		12/07/2016	PIERPONT SECURITIES LLC	XXX	195,866	200,000	1,556
512807-AR-9	LAM RESEARCH CORP		11/08/2016	JP MORGAN SECS INC-FI	XXX	356,300	350,000	4,274
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A		10/21/2016	WACHOVIA SECURITIES LLC	XXX	1,400,000	1,400,000	0
52603U-AA-3	LENDMARK FUNDING TRUST 2016 144A		10/26/2016	BARCLAYS CAP INC	XXX	999,886	1,000,000	0
539630-BL-2	LOCKHEED MARTIN CORP		10/04/2016	VARIOUS	XXX	220,544	200,000	2,501
548661-DJ-3	LOWES COS INC		10/04/2016	MLPFS	XXX	28,205	25,000	67
548661-DN-4	LOWES COS INC		04/11/2016	WACHOVIA SECURITIES LLC	XXX	119,333	120,000	0
559080-AG-1	MAGELLAN MIDSTREAM PRTRNS LP		11/07/2016	MORGAN STANLEY & CO INC	XXX	161,889	150,000	536
565849-AM-8	MARATHON OIL CORP		12/14/2016	SCOTIA CAPITAL (USA) INC	XXX	23,800	25,000	65
570535-AQ-7	MARKEL CORP		03/29/2016	WACHOVIA SECURITIES LLC	XXX	19,791	20,000	0
571748-AZ-5	MARSH & MCLENNAN COS INC		10/04/2016	BAIRD (ROBERT W) & CO INC	XXX	54,044	50,000	120
571748-BA-9	MARSH & MCLENNAN COS INC		03/09/2016	CITIGROUP GBL MKT INC/SAL	XXX	549,384	550,000	0
58013M-FA-7	MCDONALDS CORP MED TERM NT BE		12/20/2016	VARIOUS	XXX	129,431	120,000	580
585055-RU-9	MEDTRONIC INC		10/04/2016	VARIOUS	XXX	228,371	200,000	450
589331-AN-7	MERCK & CO INC		10/28/2016	PERSHING LLC	XXX	328,374	300,000	5,083
59156R-BN-7	METLIFE INC		12/20/2016	PERSHING LLC	XXX	76,031	80,000	1,008
594918-BE-3	MICROSOFT CORP		11/09/2016	RBC DAIN RAUSCHER	XXX	201,991	210,000	2,170
594918-BL-7	MICROSOFT CORP		03/28/2016	JEFFERIES & COMPANY	XXX	54,877	50,000	915
594918-BU-7	MICROSOFT CORP		12/20/2016	BARCLAYS CAP INC	XXX	160,102	175,000	2,592
61166W-AP-6	MONSANTO CO NEW		10/03/2016	VARIOUS	XXX	186,949	190,000	2,394
617446-7Y-9	MORGAN STANLEY		12/07/2016	VARIOUS	XXX	575,750	545,000	5,144
61746B-DZ-6	MORGAN STANLEY		12/14/2016	VARIOUS	XXX	292,637	290,000	3,439
61746B-EA-0	MORGAN STANLEY		11/09/2016	UBS WARBURG LLC	XXX	880,233	875,000	1,458
61746B-EC-6	MORGAN STANLEY		12/09/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	752,633	750,000	2,424
61747Y-DW-2	MORGAN STANLEY		10/04/2016	MORGAN STANLEY & CO INC	XXX	153,111	150,000	773
61761J-VL-0	MORGAN STANLEY		10/03/2016	BARCLAYS CAP INC	XXX	1,055,940	1,000,000	16,753
628530-AV-9	MYLAN INC 144A		10/06/2016	VARIOUS	XXX	261,702	265,000	2,001
629568-BC-9	NABORS INDS INC 144A		12/02/2016	MORGAN STANLEY & CO INC	XXX	110,000	110,000	0
64129F-AZ-1	NEUBERGER BERMAN CLO 144A		06/30/2016	JP MORGAN	XXX	1,550,000	1,550,000	0
651229-AU-0	NEWELL BRANDS INC		08/04/2016	JP MORGAN CHASE/HSCBSI	XXX	62,913	60,000	677
651229-AW-6	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN SACHS & CO	XXX	99,796	100,000	0
65339K-AR-1	NEXTERA ENERGY CAP HLDGS INC		03/28/2016	CITIGROUP GBL MKT INC/SAL	XXX	139,859	140,000	0
655044-AF-2	NOBLE ENERGY INC		04/14/2016	HHS/BLACKROCK CORE BOND	XXX	100,611	100,000	1,429
655044-AH-8	NOBLE ENERGY INC		11/01/2016	MORGAN STANLEY & CO INC	XXX	127,989	125,000	2,289
655044-AJ-4	NOBLE ENERGY INC		12/14/2016	WACHOVIA SECURITIES LLC	XXX	25,077	25,000	119
674599-CH-6	OCCIDENTAL PETE CORP DEL		03/28/2016	BANC OF AMERICA SEC LLC	XXX	214,510	215,000	0
674599-CM-5	OCCIDENTAL PETE CORP DEL		11/02/2016	WACHOVIA SECURITIES LLC	XXX	24,895	25,000	0
68268N-AG-8	ONEOK PARTNERS LP		12/08/2016	MORGAN STANLEY & CO INC	XXX	107,801	100,000	2,246
68389X-BJ-3	ORACLE CORP		10/04/2016	PERSHING LLC	XXX	102,597	100,000	1,000
68389X-BK-0	ORACLE CORP		07/13/2016	CITIGROUP GBL MKT INC/SAL	XXX	503,960	500,000	290
694308-GE-1	PACIFIC GAS & ELEC CO		01/04/2016	GOLDMAN SACHS & CO	XXX	120,276	100,000	2,118
717081-ED-1	PFIZER INC		11/14/2016	BANC OF AMERICA SEC LLC	XXX	219,617	220,000	0
723787-AM-9	PIONEER NAT RES CO		07/18/2016	PERSHING LLC	XXX	16,512	15,000	11
72650R-AT-9	PLAINS ALL AMERN PIPELINE L P		02/10/2016	MORGAN STANLEY & CO INC	XXX	73,313	75,000	1,422
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P		12/15/2016	VARIOUS	XXX	622,802	705,000	9,201
72650R-BH-4	PLAINS ALL AMERN PIPELINE L P		12/15/2016	VARIOUS	XXX	123,891	135,000	2,445
69353R-EW-4	PNC BK N A PITTSBURGH PA		04/26/2016	JP MORGAN SECS INC-FI	XXX	299,817	300,000	0
74251V-AN-2	PRINCIPAL FINL GROUP INC		12/14/2016	VARIOUS	XXX	123,063	125,000	489
69362B-BB-7	PSEG PWR LLC		06/06/2016	BARCLAYS CAP INC	XXX	898,371	900,000	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
747525-AK-9	QUALCOMM INC		10/03/2016	WACHOVIA SECURITIES LLC	XXX	66,862	60,000	1,088
756109-AS-3	REALTY INCOME CORP		10/04/2016	CITIGROUP GBL MKT INC/SAL	XXX	103,605	105,000	0
776743-AD-8	ROPER TECHNOLOGIES INC		12/08/2016	BANC OF AMERICA SEC LLC	XXX	39,994	40,000	0
806851-AC-5	SCHLUMBERGER HLDGS CORP 144A		03/29/2016	SG COWEN SECURITIES CORP	XXX	201,814	200,000	1,667
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A		06/01/2016	BANC OF AMERICA SEC LLC	XXX	78,323	75,000	1,375
842587-CX-3	SOUTHERN CO		10/04/2016	VARIOUS	XXX	186,917	185,000	569
8426EP-AB-4	SOUTHERN CO GAS CAP		09/08/2016	JP MORGAN SECS INC-FI	XXX	269,522	270,000	0
843646-AS-9	SOUTHERN PWR CO		11/10/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	424,894	425,000	0
844741-BB-3	SOUTHWEST AIRLS CO		04/21/2016	RBC DAIN RAUSCHER	XXX	279,406	275,000	3,462
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		10/05/2016	JP MORGAN SECS INC-FI	XXX	35,232	35,000	140
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		12/21/2016	VARIOUS	XXX	1,174,818	1,175,000	2,186
863667-AJ-0	STRYKER CORP		10/04/2016	VARIOUS	XXX	78,221	75,000	85
86765B-AT-6	SUNOCO LOGISTICS PARTNERS		07/07/2016	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	59,818	60,000	0
867914-BM-4	SUNTRUST BKS INC		11/28/2016	FHS/BLACKROCK CORE BOND	XXX	184,763	185,000	0
871829-BA-4	SYSCO CORP		04/12/2016	BANC OF AMERICA SEC LLC	XXX	354,578	350,000	340
883203-BW-0	TEXTRON INC		03/04/2016	JP MORGAN SECS INC-FI	XXX	203,446	205,000	0
88148L-AA-4	THE GOLDMAN SACHS GROUP INC		10/04/2016	DEUTSCHE BANK SECS	XXX	101,809	100,000	1,184
883596-BN-1	THERMO FISHER SCIENTIFIC INC		10/04/2016	VARIOUS	XXX	243,084	240,000	1,450
88732J-AX-6	TIME WARNER CABLE INC		06/22/2016	WACHOVIA SECURITIES LLC	XXX	369,390	350,000	5,294
887317-BB-0	TIME WARNER INC		12/02/2016	VARIOUS	XXX	357,848	360,000	0
891906-AC-3	TOTAL SYS SVCS INC		11/03/2016	BARCLAYS CAP INC	XXX	165,486	150,000	740
91324P-CR-1	UNITEDHEALTH GROUP INC		10/04/2016	PERSHING LLC	XXX	65,696	55,000	595
91324P-CX-8	UNITEDHEALTH GROUP INC		12/15/2016	BANC OF AMERICA SEC LLC	XXX	109,178	110,000	0
91529Y-AM-8	UNUM GROUP		05/04/2016	JP MORGAN SECS INC-FI	XXX	64,858	65,000	0
92343V-CX-8	VERIZON COMMUNICATIONS INC		10/04/2016	WACHOVIA SECURITIES LLC	XXX	268,562	240,000	1,491
92343V-CR-3	VERIZON COMMUNICATIONS INC		10/04/2016	CITIGROUP GBL MKT INC/SAL	XXX	106,090	100,000	1,517
92343V-CZ-5	VERIZON COMMUNICATIONS INC		12/14/2016	BARCLAYS CAP INC	XXX	117,184	125,000	1,525
92343V-DD-3	VERIZON COMMUNICATIONS INC		09/21/2016	BARCLAYS CAP INC	XXX	112,179	115,000	461
92553P-AP-7	VIACOM INC NEW		10/03/2016	VARIOUS	XXX	96,927	105,000	210
92553P-AW-2	VIACOM INC NEW		09/08/2016	RBC DAIN RAUSCHER	XXX	46,103	45,000	1,063
927804-FJ-8	VIRGINIA ELEC & PWR CO		10/28/2016	PERSHING LLC	XXX	53,646	50,000	292
927804-FT-6	VIRGINIA ELEC & PWR CO		07/18/2016	PERSHING LLC	XXX	68,349	60,000	462
927804-FU-3	VIRGINIA ELEC & PWR CO		01/12/2016	GOLDMAN SACHS & CO	XXX	179,984	180,000	0
927804-FW-9	VIRGINIA ELEC & PWR CO		11/10/2016	SCOTIA CAPITAL (USA) INC	XXX	59,719	60,000	0
92890H-AB-8	WEA FIN LLC WESTFIELD UK & EU 144A		04/21/2016	MORGAN STANLEY & CO INC	XXX	404,940	400,000	1,170
94973V-AY-3	WELLPOINT INC		01/04/2016	CREDIT SUISSE FIRST BOS	XXX	96,178	100,000	668
949746-RS-2	WELLS FARGO & CO NEW		11/09/2016	BARCLAYS CAP INC	XXX	1,025,170	1,015,000	5,005
94974B-GA-2	WELLS FARGO CO MTN BE		10/06/2016	BANC OF AMERICA SEC LLC	XXX	1,549,185	1,500,000	4,538
94974B-GL-8	WELLS FARGO CO MTN BE		08/29/2016	MORGAN STANLEY & CO INC	XXX	111,162	100,000	454
94974B-GQ-7	WELLS FARGO CO MTN BE		10/04/2016	GOLDMAN SACHS & CO	XXX	27,384	25,000	476
94974B-GU-8	WELLS FARGO CO MTN BE		12/01/2016	WACHOVIA SECURITIES LLC	XXX	69,867	70,000	0
960386-AJ-9	WESTINGHOUSE AIR BRAKE 144A		10/31/2016	JP MORGAN SECS INC-FI	XXX	999,650	1,000,000	0
96949L-AC-9	WILLIAMS PARTNERS L P NEW		10/04/2016	VARIOUS	XXX	66,553	70,000	1,340
98389B-AU-4	XOEL ENERGY INC		11/28/2016	BARCLAYS CAP INC	XXX	249,515	250,000	0
98419M-AJ-9	XYLEM INC		11/23/2016	JP MORGAN SECS INC-FI	XXX	188,452	195,000	845
98978V-AJ-2	ZOETIS INC		04/21/2016	JEFFERIES & COMPANY	XXX	205,998	200,000	3,124
136385-AL-5	Canadian Nat Res Ltd	C	11/01/2016	VARIOUS	XXX	168,806	150,000	1,610
448055-AB-9	HUSKY ENERGY INC	C	11/08/2016	BARCLAYS CAP INC	XXX	275,298	250,000	6,364
448055-AD-5	HUSKY ENERGY INC SR GLBL NT6 8%37	A	12/16/2016	SEAPORT GROUP SECURITIES LLC	XXX	175,947	150,000	2,720
867229-AE-6	SUNCOR ENERGY INC NEW	D	12/14/2016	VARIOUS	XXX	303,259	235,000	1,293
884903-BO-7	THOMSON REUTERS CORP	D	12/02/2016	JP MORGAN SECS INC-FI	XXX	378,641	360,000	602
26251B-AB-2	DRYDEN XXVIII SR LN FD CLO 144A	C	11/07/2016	MORGAN STANLEY & CO INC	XXX	1,598,400	1,600,000	7,412
51817T-AB-8	LATAM AIRLINES GROUP SA	C	06/20/2016	MERRILL LYNCH	XXX	801,543	884,461	3,921
05581K-AA-9	BNP PARIBAS 144A	C	10/03/2016	JP MORGAN CHASE/HSBCSI	XXX	516,120	500,000	486
055780-AD-5	BPCE GBL NT 144A	C	02/10/2016	PERSHING LLC	XXX	226,358	250,000	4,719
23636T-AE-0	DANONE 144A	C	10/26/2016	CITIGROUP GBL MKT INC/SAL	XXX	450,000	450,000	0
25152R-5F-6	DEUTSCHE BK AG	C	05/09/2016	DEUTSCHE BANK SECS	XXX	363,887	365,000	0
251541-AN-8	DEUTSCHE BK AG 144A	C	10/11/2016	DEUTSCHE BANK SECS	XXX	1,000,866	1,000,000	189
00772B-AO-4	AERCAP IRELAND CAPITAL LIMITED	C	10/04/2016	FTN FINANCIAL SECURITIES CORP	XXX	512,281	485,000	9,783
67104L-AA-5	OHA LOAN FUNDING 2013-2 CLO 144A	C	09/07/2016	MORGAN STANLEY & CO INC	XXX	1,199,400	1,200,000	1,391
82481L-AC-3	SHIRE ACQUISITIONS INVTs IRL	C	10/03/2016	VARIOUS	XXX	445,352	445,000	130
46115H-AP-2	INTESA SANPAOLO S P A	C	09/28/2016	GOLDMAN SACHS & CO	XXX	820,110	750,000	8,859

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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
606822-AG-9	DAIWA SECURITIES AMERICA INC. (DAIWA)	C	10/03/2016	DAIWA SECURITIES AMERICA INC. (DAIWA)	XXX	1,495,605	1,500,000	2,099
60687Y-AE-9	JEFFERIES & COMPANY	C	10/03/2016	JEFFERIES & COMPANY	XXX	1,495,605	1,500,000	2,178
24713G-AD-4	WACHOVIA SECURITIES LLC	C	12/06/2016	WACHOVIA SECURITIES LLC	XXX	156,871	170,000	1,641
90351D-AH-0	UBS WARBURG LLC	C	08/03/2016	UBS WARBURG LLC	XXX	274,835	275,000	0
00507U-AS-0	VARIOUS	C	10/03/2016	VARIOUS	XXX	905,115	865,000	3,137
00507U-AT-8	WACHOVIA SECURITIES LLC	C	01/04/2016	WACHOVIA SECURITIES LLC	XXX	98,285	100,000	1,416
00507U-AU-5	CITIGROUP GBL MKT INC/SAL	C	10/03/2016	CITIGROUP GBL MKT INC/SAL	XXX	44,144	40,000	111
709629-AK-5	BANC OF AMERICA SEC LLC	C	01/12/2016	BANC OF AMERICA SEC LLC	XXX	198,386	200,000	1,250
00084D-AL-4	MORGAN STANLEY & CO INC	C	04/11/2016	MORGAN STANLEY & CO INC	XXX	349,395	350,000	0
21685W-DF-1	PERSHING LLC	C	05/04/2016	PERSHING LLC	XXX	1,031,830	1,000,000	0
449786-AY-8	JP MORGAN CHASE/HSBCSI	C	02/10/2016	JP MORGAN CHASE/HSBCSI	XXX	266,930	250,000	5,679
552081-AM-3	PERSHING LLC	C	10/12/2016	PERSHING LLC	XXX	34,762	35,000	229
62854A-AD-6	BANC OF AMERICA SEC LLC	C	10/04/2016	BANC OF AMERICA SEC LLC	XXX	161,291	160,000	2,072
822582-BY-7	CITIGROUP GBL MKT INC/SAL	C	12/14/2016	CITIGROUP GBL MKT INC/SAL	XXX	146,965	160,000	1,617
88167A-AD-3	VARIOUS	C	10/03/2016	VARIOUS	XXX	209,429	210,000	175
88167A-AF-8	BARCLAYS CAP INC	C	07/18/2016	BARCLAYS CAP INC	XXX	69,417	70,000	0
22546D-AA-4	JP MORGAN SECS INC-FI	D	02/10/2016	JP MORGAN SECS INC-FI	XXX	202,400	200,000	289
00185A-AH-7	DEUTSCHE BANK SECS	C	10/04/2016	DEUTSCHE BANK SECS	XXX	92,091	85,000	1,593
00185A-AK-0	VARIOUS	C	10/04/2016	VARIOUS	XXX	242,442	240,000	422
06738E-AN-5	BARCLAYS CAP INC	C	07/26/2016	BARCLAYS CAP INC	XXX	921,508	900,000	1,446
05565Q-DB-1	WACHOVIA SECURITIES (USA), INC	C	12/14/2016	WACHOVIA SECURITIES (USA), INC	XXX	122,384	125,000	487
404280-BA-6	VARIOUS	C	10/20/2016	VARIOUS	XXX	1,992,672	1,925,000	26,025
404280-BB-4	JP MORGAN CHASE/HSBCSI	C	08/30/2016	JP MORGAN CHASE/HSBCSI	XXX	313,848	300,000	3,153
539439-AM-1	CITIGROUP GBL MKT INC/SAL	C	10/03/2016	CITIGROUP GBL MKT INC/SAL	XXX	1,023,430	1,000,000	14,764
780097-BD-2	VARIOUS	C	10/04/2016	VARIOUS	XXX	1,293,883	1,300,000	807
80281L-AE-5	PERSHING LLC	C	10/28/2016	PERSHING LLC	XXX	399,276	400,000	2,380
80283I-AA-1	PERSHING LLC	C	05/05/2016	PERSHING LLC	XXX	418,656	400,000	167
80283I-AK-9	CITIGROUP GBL MKT INC/SAL	C	03/07/2016	CITIGROUP GBL MKT INC/SAL	XXX	698,775	700,000	0
89641U-AD-3	JP MORGAN SECS INC-FI	C	03/17/2016	JP MORGAN SECS INC-FI	XXX	59,923	60,000	0
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)					101,537,960	98,811,628	659,247
8399997	Bonds - Subtotals - Bonds - Part 3					300,986,498	293,804,229	1,061,082
8399998	Bonds - Summary item from Part 5 for Bonds					540,987,715	522,418,287	538,585
8399999	Bonds - Subtotals - Bonds					841,974,213	816,222,515	1,599,667
Common Stocks - Mutual Funds								
922042-63-5	VANGUARD INTL EQUITY INDEX FD		12/19/2016	VANGUARD	28,496,746	2,573,255	XXX	0
921946-50-5	VANGUARD WHITEHALL FDS INC		12/30/2016	VANGUARD	143,495,830	4,085,562	XXX	0
9299999	Common Stocks - Mutual Funds					6,658,817	XXX	0
9799997	Common Stocks - Subtotals - Common Stocks - Part 3					6,658,817	XXX	0
9799999	Common Stocks - Subtotals - Common Stocks					6,658,817	XXX	0
9899999	Common Stocks - Subtotals - Preferred and Common Stocks					6,658,817	XXX	0
9999999	Totals					848,633,031	XXX	1,599,667

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										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																				
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR		12/20/2016	PRINCIPAL RECEIPT		16,457	16,457	16,719	16,703	.0	(246)	.0	(246)	.0	16,457	.0	.0	.0	.441	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		45,541	45,541	49,440	49,326	.0	(3,785)	.0	(3,785)	.0	45,541	.0	.0	.0	.902	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		60,855	60,855	63,004	63,000	.0	(2,149)	.0	(2,149)	.0	60,855	.0	.0	.0	.584	01/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		42,732	42,732	42,081	42,100	.0	633	.0	633	.0	42,732	.0	.0	.0	.732	08/20/2043
361790-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		254,695	254,695	271,512	272,130	.0	(17,435)	.0	(17,435)	.0	254,695	.0	.0	.0	5,058	02/20/2045
361790-6P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		2,548,558	2,548,558	2,679,617	2,590,101	.0	(129,790)	.0	(129,790)	.0	2,548,558	.0	.0	.0	51,179	03/20/2045
361790-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		1,889,484	1,889,484	2,011,415	2,012,102	.0	(122,618)	.0	(122,618)	.0	1,889,484	.0	.0	.0	39,049	10/20/2044
361790-WF-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		254,332	254,332	271,976	271,658	.0	(17,326)	.0	(17,326)	.0	254,332	.0	.0	.0	5,090	12/20/2044
36179R-BW-8	GNMA PASS-THRU M SINGLE FAMILY		08/31/2016	VARIOUS		995,524	960,908	972,094	971,940	.0	(944)	.0	(944)	.0	970,995	.0	24,529	24,529	.17	04/20/2045
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		450,411	450,411	470,398	471,501	.0	(21,090)	.0	(21,090)	.0	450,411	.0	.0	.0	9,663	08/20/2045
36179R-NW-5	GNMA PASS-THRU M SINGLE FAMILY		05/20/2016	VARIOUS		1,042,084	990,452	1,033,320	1,032,956	.0	(3,457)	.0	(3,457)	.0	1,029,499	.0	12,585	12,585	16,135	09/20/2045
36179R-O2-8	GNMA PASS-THRU M SINGLE FAMILY		06/20/2016	VARIOUS		1,624,429	1,542,192	1,612,014	1,611,726	.0	(5,659)	.0	(5,659)	.0	1,606,067	.0	18,362	18,362	27,357	10/20/2045
36179R-O3-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		462,887	462,887	492,179	492,207	.0	(29,320)	.0	(29,320)	.0	462,887	.0	.0	.0	11,327	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		280,322	280,322	284,767	284,767	.0	(4,446)	.0	(4,446)	.0	280,322	.0	.0	.0	5,089	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		190,355	190,355	198,653	198,662	.0	(8,307)	.0	(8,307)	.0	190,355	.0	.0	.0	4,566	12/20/2045
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		68,516	68,516	72,766	72,766	.0	(4,250)	.0	(4,250)	.0	68,516	.0	.0	.0	4,07	05/20/2046
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		82,610	82,610	86,460	86,460	.0	(3,850)	.0	(3,850)	.0	82,610	.0	.0	.0	763	07/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		13,080	13,080	13,713	13,713	.0	(633)	.0	(633)	.0	13,080	.0	.0	.0	82	08/20/2046
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		34,532	34,532	34,969	34,947	.0	(414)	.0	(414)	.0	34,532	.0	.0	.0	833	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		71,074	71,074	76,438	76,271	.0	(5,197)	.0	(5,197)	.0	71,074	.0	.0	.0	1,547	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		60,712	60,712	65,844	65,636	.0	(4,924)	.0	(4,924)	.0	60,712	.0	.0	.0	1,194	02/20/2042
36202F-40-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		179,223	179,223	193,785	193,251	.0	(14,028)	.0	(14,028)	.0	179,223	.0	.0	.0	3,535	03/20/2042
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		45,255	45,255	46,380	46,522	.0	(1,104)	.0	(1,104)	.0	45,255	.0	.0	.0	1,063	09/20/2039
36202F-PF-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		6,592	6,592	6,776	6,770	.0	(177)	.0	(177)	.0	6,592	.0	.0	.0	159	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		257,680	257,680	267,975	267,845	.0	(10,165)	.0	(10,165)	.0	257,680	.0	.0	.0	5,706	01/20/2041
36202F-O8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		75,174	75,174	81,870	81,779	.0	(6,605)	.0	(6,605)	.0	75,174	.0	.0	.0	1,996	03/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		87,127	87,127	96,711	96,815	.0	(9,688)	.0	(9,688)	.0	87,127	.0	.0	.0	2,226	05/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		5,817	5,817	6,386	6,386	.0	(569)	.0	(569)	.0	5,817	.0	.0	.0	33	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2016	PRINCIPAL RECEIPT		7,587	7,587	8,329	8,329	.0	(742)	.0	(742)	.0	7,587	.0	.0	.0	43	09/20/2041
36225B-T0-1	GNMA PASS-THRU X PLATINUM 30YR		12/15/2016	PRINCIPAL RECEIPT		8,691	8,691	8,838	8,825	.0	(135)	.0	(135)	.0	8,691	.0	.0	.0	294	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR		12/15/2016	PRINCIPAL RECEIPT		9,923	9,923	10,022	10,013	.0	(90)	.0	(90)	.0	9,923	.0	.0	.0	167	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR		12/15/2016	PRINCIPAL RECEIPT		8,944	8,944	9,090	9,078	.0	(134)	.0	(134)	.0	8,944	.0	.0	.0	288	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR		12/15/2016	PRINCIPAL RECEIPT		10,112	10,112	10,277	10,264	.0	(151)	.0	(151)	.0	10,112	.0	.0	.0	322	08/15/2033
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		38,059	38,059	39,891	39,610	.0	(1,550)	.0	(1,550)	.0	38,059	.0	.0	.0	660	05/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		43,583	43,583	46,511	46,391	.0	(2,808)	.0	(2,808)	.0	43,583	.0	.0	.0	772	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		109,945	109,945	114,729	114,540	.0	(4,595)	.0	(4,595)	.0	109,945	.0	.0	.0	1,940	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		7,120	7,120	7,086	7,087	.0	33	.0	33	.0	7,120	.0	.0	.0	210	04/15/2034
36200N-NB-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		606	606	606	606	.0	(6)	.0	(6)	.0	606	.0	.0	.0	19	04/15/2034
36201D-MG-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		4,356	4,356	4,671	4,662	.0	(306)	.0	(306)	.0	4,356	.0	.0	.0	97	10/15/2041
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		9,524	9,524	9,491	9,492	.0	32	.0	32	.0	9,524	.0	.0	.0	221	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		9,273	9,273	9,420	9,407	.0	(134)	.0	(134)	.0	9,273	.0	.0	.0	329	07/15/2032
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		884	884	896	895	.0	(11)	.0	(11)	.0	884	.0	.0	.0	24	02/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		25,366	25,366	25,244	25,248	.0	117	.0	117	.0	25,366	.0	.0	.0	155	09/15/2034
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		586	586	582	582	.0	4	.0	4	.0	586	.0	.0	.0	21	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		7,775	7,775	7,754	7,755	.0	21	.0	21	.0	7,775	.0	.0	.0	232	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		3,422	3,422	3,395	3,397	.0	25	.0	25	.0	3,422	.0	.0	.0	107	08/15/2033
36291B-OX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		21,499	21,499	21,442	21,442	.0	56	.0	56	.0	21,499	.0	.0	.0	643	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		16,874	16,874	16,821	16,822	.0	52	.0	52	.0	16,874	.0	.0	.0	498	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		13,198	13,198	13,158	13,159	.0	39	.0	39	.0	13,198	.0	.0	.0	259	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		1,814	1,814	1,835	1,833	.0	(20)	.0	(20)	.0	1,814	.0	.0	.0	81	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		6,569	6,569	6,650	6,643	.0	(74)	.0	(74)	.0	6,569	.0	.0	.0	156	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		14,992	14,992	15,250	15,230	.0	(238)	.0	(238)	.0	14,992</					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	
912828-68-7	UNITED STATES TREAS NTS	04/01/2016	GOLDMAN SACHS & CO		358,274	345,000	353,342	353,051	.0	(319)	.0	(319)	.0	352,732	.0	5,542	5,542	1,913	12/31/2021	
912828-J7-6	UNITED STATES TREAS NTS	06/08/2016	VARIOUS		167,450	165,000	162,240	162,296	.0	138	.0	138	.0	162,434	.0	5,016	5,016	1,721	03/31/2022	
912828-K7-4	UNITED STATES TREAS NTS	01/05/2016	BARCLAYS CAP INC		599,733	572,000	566,760	566,850	.0	.5	.0	.5	.0	566,856	.0	(7,122)	(7,122)	4,539	08/15/2025	
912828-L9-9	UNITED STATES TREAS NTS	03/18/2016	JP MORGAN CHASE/HSCCSI		150,316	150,000	148,535	148,552	.0	.5	.0	.5	.0	148,613	.0	1,703	1,703	.805	10/31/2020	
912828-M5-6	UNITED STATES TREAS NTS	01/22/2016	VARIOUS		680,141	670,000	671,095	671,090	.0	(4)	.0	(4)	.0	671,086	.0	9,055	9,055	2,583	11/15/2025	
912828-M8-0	UNITED STATES TREAS NTS	07/13/2016	VARIOUS		3,001,009	2,910,000	2,900,398	2,900,425	.0	322	.0	322	.0	2,900,748	.0	100,261	100,261	18,116	11/30/2022	
912828-M9-8	UNITED STATES TREAS NTS	03/18/2016	JP MORGAN CHASE INC-FI		2,297,317	2,295,000	2,289,962	2,289,987	.0	(23)	.0	(23)	.0	2,289,964	.0	7,353	7,353	5,524	11/30/2020	
912828-N2-2	UNITED STATES TREAS NTS	07/13/2016	SCOTIA CAPITAL (USA) INC		455,677	450,000	449,262	449,269	.0	129	.0	129	.0	449,398	.0	6,279	6,279	3,258	12/15/2018	
912828-N4-8	UNITED STATES TREAS NTS	02/23/2016	VARIOUS		836,326	825,000	822,722	822,725	.0	36	.0	36	.0	822,761	.0	13,565	13,565	1,232	12/31/2020	
912828-ON-3	UNITED STATES TREAS NTS	05/11/2016	VARIOUS		16,309	15,000	16,163	16,099	.0	(65)	.0	(65)	.0	16,034	.0	274	274	.217	05/15/2021	
912828-WF-3	UNITED STATES TREAS NTS	09/02/2016	RBC DAIN RAUSCHER		300,175	300,000	300,657	300,503	.0	(386)	.0	(386)	.0	300,116	.0	59	59	1,518	11/15/2016	
0599999	Bonds - U.S. Governments				88,946,109	88,289,114	87,315,991	87,783,365	0	(421,754)	0	(421,754)	0	88,508,812	0	437,296	437,296	1,987,446	XXX	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
130638-KD-3	CALIFORNIA ST	04/13/2016	WACHOVIA SECURITIES LLC		608,751	450,000	592,173	567,564	.0	(2,496)	.0	(2,496)	.0	565,068	.0	43,683	43,683	14,352	11/01/2026	
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)				608,751	450,000	592,173	567,564	0	(2,496)	0	(2,496)	0	565,068	0	43,683	43,683	14,352	XXX	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	09/23/2016	N.A		916,683	600,000	835,846	818,269	.0	(4,161)	.0	(4,161)	.0	814,108	.0	102,575	102,575	52,618	02/15/2041	
313381-YP-7	FEDERAL HOME LOAN BANKS	07/15/2016	CALLED @ 99 99999995		14,000,000	14,000,000	13,938,400	13,954,641	.0	3,195	.0	3,195	.0	13,957,836	.0	42,163	42,163	310,521	01/30/2023	
31359M-2D-4	FEDERAL NATL MTG ASSN	12/15/2016	MATURITY		25,000,000	25,000,000	24,948,927	24,994,012	.0	5,988	.0	5,988	.0	25,000,000	.0	.0	.0	1,218,750	12/15/2016	
31359M-W4-1	FEDERAL NATL MTG ASSN	09/15/2016	MATURITY		25,000,000	25,000,000	25,902,021	25,079,852	.0	(79,852)	.0	(79,852)	.0	25,000,000	.0	.0	.0	1,312,500	09/15/2016	
313560-A7-8	FEDERAL NATL MTG ASSN	01/25/2016	STIEEL NICOLAUS & CO INC		40,320	40,000	39,960	39,967	.0	.1	.0	.1	.0	39,968	.0	352	352	334	01/21/2020	
313560-F7-3	FEDERAL NATL MTG ASSN	01/11/2016	CITIGROUP GBL MKT INC/SAL		59,493	60,000	59,944	59,946	.0	.0	.0	.0	.0	59,947	.0	(454)	(454)	105	11/30/2020	
02022-41-5	FHLMC GOLD TBA 15YR TBA 02.500% J	12/23/2016	CREDIT SUISSE FIRST BOS		496,738	500,000	500,625	.0	.0	.0	.0	.0	500,625	.0	(3,887)	(3,887)	764	01/15/2032		
3128PD-40-9	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		41,726	41,726	44,646	43,945	.0	(2,220)	.0	(2,220)	.0	41,726	.0	.0	.0	937	01/01/2020	
31306Y-3N-9	FHLMC PC Gold 15 Yr	12/15/2016	PRINCIPAL RECEIPT		50,434	50,434	52,397	52,109	.0	(1,675)	.0	(1,675)	.0	50,434	.0	.0	.0	1,445	01/01/2028	
31307E-ZF-4	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		102,973	102,973	106,787	106,485	.0	(3,512)	.0	(3,512)	.0	102,973	.0	.0	.0	1,755	10/01/2028	
31307J-VS-9	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		11,492	11,492	11,739	11,747	.0	(255)	.0	(255)	.0	11,492	.0	.0	.0	134	10/01/2029	
31307L-FA-1	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		7,792	7,792	7,961	7,966	.0	(174)	.0	(174)	.0	7,792	.0	.0	.0	115	12/01/2029	
31307L-GD-4	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		1,866	1,866	1,906	1,908	.0	(41)	.0	(41)	.0	1,866	.0	.0	.0	25	12/01/2029	
31307L-H4-3	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		3,601	3,601	3,679	3,681	.0	(81)	.0	(81)	.0	3,601	.0	.0	.0	37	12/01/2029	
31307L-O5-0	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		5,842	5,842	5,968	5,973	.0	(131)	.0	(131)	.0	5,842	.0	.0	.0	97	01/01/2030	
31307L-RF-7	FHLMC PC GOLD 15 YR	12/15/2016	PRINCIPAL RECEIPT		9,068	9,068	9,264	9,271	.0	(203)	.0	(203)	.0	9,068	.0	.0	.0	110	01/01/2030	
31307L-RK-6	FHLMC PC GOLD 15 YR	09/21/2016	VARIOUS		31,485	30,629	31,279	31,303	.0	(134)	.0	(134)	.0	31,169	.0	316	316	563	01/01/2030	
31307L-SP-4	FHLMC PC GOLD 15 YR	09/30/2016	VARIOUS		79,892	77,622	79,272	79,333	.0	(273)	.0	(273)	.0	79,059	.0	833	833	1,498	01/01/2030	
31307L-SV-1	FHLMC PC GOLD 15 YR	09/21/2016	VARIOUS		145,929	141,588	144,657	144,775	.0	(378)	.0	(378)	.0	144,398	.0	1,532	1,532	2,785	01/01/2030	
31307L-Z7-6	FHLMC PC GOLD 15 YR	09/21/2016	VARIOUS		50,516	49,097	50,161	50,203	.0	(187)	.0	(187)	.0	50,016	.0	500	500	921	02/01/2030	
31294N-UB-3	FHLMC PC GOLD CASH 15	12/15/2016	PRINCIPAL RECEIPT		3,017	3,017	3,082	3,084	.0	(67)	.0	(67)	.0	3,017	.0	.0	.0	43	02/01/2028	
3128PF-NZ-2	FHLMC PC GOLD CASH 20	12/15/2016	PRINCIPAL RECEIPT		93,126	93,126	102,773	102,666	.0	(9,540)	.0	(9,540)	.0	93,126	.0	.0	.0	2,606	06/01/2030	
31335H-3M-3	FHLMC PC GOLD CASH 20	12/15/2016	PRINCIPAL RECEIPT		79,822	79,822	88,091	87,582	.0	(7,760)	.0	(7,760)	.0	79,822	.0	.0	.0	2,087	03/01/2024	
31292R-7M-8	FHLMC PC GOLD CASH 30	12/15/2016	PRINCIPAL RECEIPT		162,969	162,969	171,105	170,850	.0	(7,881)	.0	(7,881)	.0	162,969	.0	.0	.0	3,488	06/01/2042	
3132KE-JK-2	FHLMC PC GOLD C1 15YR	12/15/2016	PRINCIPAL RECEIPT		5,956	5,956	6,085	6,089	.0	(133)	.0	(133)	.0	5,956	.0	.0	.0	84	09/01/2028	
3132L5-AE-3	FHLMC PC GOLD C1 30YR	12/15/2016	PRINCIPAL RECEIPT		6,612	6,612	6,576	6,592	.0	19	.0	19	.0	6,612	.0	.0	.0	110	04/01/2043	
3128MD-56-4	FHLMC PC GOLD COMB 15	12/15/2016	PRINCIPAL RECEIPT		98,220	98,220	101,872	101,642	.0	(3,423)	.0	(3,423)	.0	98,220	.0	.0	.0	1,673	08/01/2029	
3128MN-VG-4	FHLMC PC GOLD COMB 15	12/15/2016	PRINCIPAL RECEIPT		16,894	16,894	17,998	18,096	.0	(1,103)	.0	(1,103)	.0	16,894	.0	.0	.0	111	08/01/2031	
3128K8-F5-0	FHLMC PC Gold Comb 30	12/15/2016	PRINCIPAL RECEIPT		19,723	19,723	20,112	20,096	.0	(373)	.0	(373)	.0	19,723	.0	.0	.0	508	10/01/2035	
3128K8-FH-4	FHLMC PC GOLD COMB 30	12/15/2016	PRINCIPAL RECEIPT		80,830	80,830	89,204	89,244	.0	(8,414)	.0	(8,414)	.0	80,830	.0	.0	.0	2,372	10/01/2035	
3128L9-NE-9	FHLMC PC GOLD COMB 30	12/15/2016	PRINCIPAL RECEIPT		34,434	34,434	38,001	38,044	.0	(3,608)	.0	(3,608)	.0	34,434	.0	.0	.0	679	04/01/2038	
3128LX-AU-4	FHLMC PC Gold Comb 30	12/15/2016	PRINCIPAL RECEIPT		11,166	11,166	11,389	11,374	.0	(209)	.0	(209)	.0	11,166	.0	.0	.0	293	06/01/2035	
3128MA-RW-5	FHLMC PC Gold Comb 30	12/15/2016	PRINCIPAL RECEIPT		7,467	7,467	7,363	7,367	.0	100	.0	100	.0	7,467	.0	.0	.0	226	05/01/2037	
3128MG-ED-6	FHLMC PC GOLD COMB 30	12/15/2016	PRINCIPAL RECEIPT		18,407	18,407	20,314	20,336	.0	(1,929)	.0	(1,929)	.0	18,407	.0	.0	.0	507	03/01/2038	
3128MG-VH-8	FHLMC PC Gold Comb 30	12/15/2016	PRINCIPAL RECEIPT		6,676	6,676	6,800	6,795	.0	(119)	.0	(119)	.0	6,676	.0	.0	.0	173	09/01/2038	
3128M7-UU-8	FHLMC PC Gold Comb 30	12/15/2016	PRINCIPAL RECEIPT		60,337	60,337	64,787	64,867	.0	(4,530)	.0	(4,530)	.0	60,337	.0	.0	.0	1,492	11/01/2039	
3128MJ-OS-4	FHLMC PC GOLD COMB 30	12/15/2016	PRINCIPAL RECEIPT		114,503	114,503	120,121	120,078	.0	(5,575)	.0	(5,575)	.0	114,503	.0	.0	.0	2,496	03/01/2042	
3128MJ-SN-1	FHLMC PC GOLD COMB 30	12/15/2016	PRINCIPAL RECEIPT		49,766	49,766	48,639	48,672	.0	1,094	.0	1,094	.0	49,766	.0	.0	.0	873	03/01/2043	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3132HM-KF-7	FHLMC Pc Gold Pc 30Yr		12/15/2016	PRINCIPAL RECEIPT		46,273	46,273	48,587	48,512	0	(2,239)	0	(2,239)	0	46,273	0	0	0	719	09/01/2042
3132J6-6Y-5	FHLMC PC Gold PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		11,323	11,323	11,043	11,049	0	274	0	274	0	11,323	0	0	0	226	02/01/2043
3132J7-TM-4	FHLMC PC GOLD PC 30Yr		08/15/2016	VARIOUS		467,607	450,120	446,814	447,984	0	183	0	183	0	448,166	0	19,441	19,441	9,165	03/01/2043
3132JB-04-8	FHLMC PC GOLD PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		57,962	57,962	59,619	59,600	0	(1,639)	0	(1,639)	0	57,962	0	0	0	1,173	07/01/2043
3132DM-YR-6	FHLMC PC GOLD PC 30Yr		12/15/2016	VARIOUS		856,215	823,289	823,257	823,262	0	(16)	0	(16)	0	823,246	0	32,969	32,969	15,041	02/01/2045
3132DU-WF-6	FHLMC PC GOLD PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		92,648	92,648	92,919	92,920	0	(272)	0	(272)	0	92,648	0	0	0	923	12/01/2045
3132HP-G7-3	FHLMC Pc Gold Pc 30Yr		12/15/2016	PRINCIPAL RECEIPT		36,454	36,454	38,225	38,172	0	(1,718)	0	(1,718)	0	36,454	0	0	0	642	11/01/2042
312946-MC-7	FHLMC Pc Gold Comb 30		12/15/2016	PRINCIPAL RECEIPT		249,921	249,921	254,236	254,147	0	(4,226)	0	(4,226)	0	249,921	0	0	0	7,968	03/01/2041
312942-SZ-9	FHLMC Pc Gold Comb 30		12/15/2016	PRINCIPAL RECEIPT		120,213	120,213	118,006	118,070	0	2,143	0	2,143	0	120,213	0	0	0	2,975	09/01/2040
3132HN-C5-6	FHLMC PC Gold PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		43,299	43,299	46,296	46,279	0	(2,981)	0	(2,981)	0	43,299	0	0	0	781	10/01/2042
3132HR-FV-7	FHLMC Pc Gold Pc 30Yr		12/15/2016	PRINCIPAL RECEIPT		37,243	37,243	38,732	38,743	0	(1,500)	0	(1,500)	0	37,243	0	0	0	587	01/01/2043
3132OT-W8-5	FHLMC PC GOLD PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		29,216	29,216	31,268	31,268	0	(2,052)	0	(2,052)	0	29,216	0	0	0	137	10/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30Yr		12/15/2016	PRINCIPAL RECEIPT		42,409	42,409	44,049	44,049	0	(1,640)	0	(1,640)	0	42,409	0	0	0	196	10/01/2046
3138WS-6B-9	FNMA MORTPASS 3.5% 01/MAY/2043 CL		12/27/2016	PRINCIPAL RECEIPT		51,971	51,971	52,598	52,576	0	(605)	0	(605)	0	51,971	0	0	0	1,167	05/01/2043
31418B-WF-9	FNMA MORTPASS 3.5% CL PN# MA2445		12/27/2016	PRINCIPAL RECEIPT		85,912	85,912	89,194	89,226	0	(3,314)	0	(3,314)	0	85,912	0	0	0	2,037	11/01/2045
31412C-F2-1	FNMA PASS-THRU ADJ LIBOR		09/26/2016	VARIOUS		340,981	326,718	333,840	333,371	0	(466)	0	(466)	0	333,026	0	7,958	7,958	6,550	12/01/2036
31381S-M4-1	FNMA PASS-THRU BLLN MULTI 7+		12/30/2016	VARIOUS		396,893	386,001	391,067	389,512	0	(709)	0	(709)	0	388,802	0	8,091	8,091	12,813	11/01/2021
31381S-MT-6	FNMA PASS-THRU BLLN MULTI 7+		12/27/2016	VARIOUS		337,298	327,076	331,548	330,202	0	(624)	0	(624)	0	329,578	0	7,720	7,720	11,232	12/01/2021
31381S-P8-9	FNMA PASS-THRU BLLN MULTI 7+		12/27/2016	VARIOUS		448,909	435,020	436,923	436,163	0	(367)	0	(367)	0	435,797	0	13,113	13,113	14,998	11/01/2021
31371L-NU-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		24,032	24,032	24,304	24,121	0	(89)	0	(89)	0	24,032	0	0	0	639	04/01/2019
31371M-F8-5	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		59,074	59,074	58,326	58,579	0	495	0	495	0	59,074	0	0	0	1,638	10/01/2020
31376J-2A-6	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		19,227	19,227	19,503	19,267	0	(40)	0	(40)	0	19,227	0	0	0	549	09/01/2017
31389W-SS-0	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		14,105	14,105	14,256	14,106	0	(1)	0	(1)	0	14,105	0	0	0	338	04/01/2017
3138A2-QY-8	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		558,222	558,222	590,320	588,176	0	(29,953)	0	(29,953)	0	558,222	0	0	0	10,679	12/01/2025
3138A6-ZR-4	FNMA PASS-THRU INT 15 YEAR		09/30/2016	VARIOUS		343,671	328,910	328,808	328,688	0	11	0	11	0	328,699	0	14,972	14,972	8,484	04/01/2026
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		36,594	36,594	39,167	38,829	0	(2,235)	0	(2,235)	0	36,594	0	0	0	771	07/01/2026
3138AU-6R-3	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		41,592	41,592	42,765	42,557	0	(965)	0	(965)	0	41,592	0	0	0	1,015	10/01/2026
3138AX-CM-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		105,120	105,120	110,655	109,863	0	(4,744)	0	(4,744)	0	105,120	0	0	0	1,793	10/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		48,249	48,249	51,582	51,115	0	(2,865)	0	(2,865)	0	48,249	0	0	0	1,041	08/01/2026
3138EJ-WL-8	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		194,019	194,019	205,296	205,000	0	(11,277)	0	(11,277)	0	194,019	0	0	0	2,771	08/01/2027
3138MG-MS-1	FNMA PASS-THRU INT 15 YEAR		09/25/2016	VARIOUS		1,254,145	1,217,929	1,237,054	1,235,608	0	(3,077)	0	(3,077)	0	1,232,530	0	21,615	21,615	23,349	01/01/2028
3138MO-NS-5	FNMA PASS-THRU INT 15 YEAR		09/25/2016	VARIOUS		342,306	333,076	340,882	340,955	0	(1,387)	0	(1,387)	0	339,568	0	2,738	2,738	6,366	12/01/2027
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		117,684	117,684	119,965	119,669	0	(1,985)	0	(1,985)	0	117,684	0	0	0	1,797	12/01/2027
3138WC-7K-3	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		603,505	603,505	615,293	614,652	0	(11,147)	0	(11,147)	0	603,505	0	0	0	8,376	10/01/2029
3138WC-JZ-7	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		150,946	150,946	156,536	156,530	0	(5,584)	0	(5,584)	0	150,946	0	0	0	2,587	08/01/2029
3138WD-6X-4	FNMA PASS-THRU INT 15 YEAR		09/25/2016	VARIOUS		330,507	320,845	327,513	327,778	0	(913)	0	(913)	0	326,866	0	3,641	3,641	6,216	02/01/2030
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		128,642	128,642	130,301	130,300	0	(1,657)	0	(1,657)	0	128,642	0	0	0	1,513	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		11,068	11,068	11,233	11,233	0	(165)	0	(165)	0	11,068	0	0	0	43	08/01/2031
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		119,407	119,407	115,564	115,911	0	3,497	0	3,497	0	119,407	0	0	0	1,362	08/01/2028
3138X1-6H-4	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		38,861	38,861	39,504	39,458	0	(597)	0	(597)	0	38,861	0	0	0	515	10/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		3,714	3,714	3,944	3,944	0	(230)	0	(230)	0	3,714	0	0	0	27	12/01/2028
3138YS-KK-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		30,864	30,864	31,669	31,669	0	(805)	0	(805)	0	30,864	0	0	0	372	05/01/2030
31391B-RY-5	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		2,951	2,951	2,993	2,958	0	(6)	0	(6)	0	2,951	0	0	0	75	09/01/2017
31391X-BJ-7	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		10,436	10,436	10,201	10,328	0	108	0	108	0	10,436	0	0	0	273	03/01/2018
31400C-6N-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		13,159	13,159	12,857	13,019	0	140	0	140	0	13,159	0	0	0	303	05/01/2018
31402T-RL-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		8,643	8,643	8,447	8,546	0	97	0	97	0	8,643	0	0	0	220	08/01/2018
31405D-XD-4	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		11,043	11,043	11,143	11,075	0	(32)	0	(32)	0	11,043	0	0	0	320	07/01/2019
3140EA-T9-8	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		168,660	168,660	172,455	172,455	0	(3,795)	0	(3,795)	0	168,660	0	0	0	2,731	03/01/2031
3140EA-TC-1	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		34,379	34,379	36,060	36,060	0	(1,681)	0	(1,681)	0	34,379	0	0	0	269	02/01/2031
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		10,550	10,550	11,064	11,064	0	(514)	0	(514)	0	10,550	0	0	0	55	03/01/2031
314170-KK-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		58,579	58,579	61,838	61,182	0	(2,603)	0	(2,603)	0	58,579	0	0	0	1,282	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		40,506	40,506	43,149	43,149	0	(2,642)	0	(2,642)	0	40,506	0	0	0	679	02/01/2031
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		23,389	23,389	24,792	24,792	0	(1,403)	0	(1,403)	0	23,389	0	0	0	163	12/01/2025
31412N-Z6-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		722	722	766	761	0	(39)	0	(39)	0	722	0	0	0	16	02/01/2029
31368H-NO-2	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		348,015	348,015	388,186	389,920	0	(41,906)	0	(41,906)	0	348,015	0	0	0	10,356	11/01/2039
31371K-TC-5	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,339	2,339	2,373	2,370	0	(31)	0	(31)	0	2,339	0	0	0	72	09/01/2032
31371K-UB-5	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,033	2,033	2,061	2,058	0	(26)	0	(26)	0	2,033	0	0	0	83	10

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
31389L-VB-2	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		1,136	1,136	1,170	1,168	0	(32)	0	(32)	0	1,136	0	0	0	61	03/01/2032
31389S-HN-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		279	279	288	287	0	(8)	0	(8)	0	279	0	0	0	7	03/01/2032
3138AB-YC-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,561	2,561	2,752	2,748	0	(186)	0	(186)	0	2,561	0	0	0	88	05/01/2041
3138AB-YU-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		184,389	184,389	191,246	191,018	0	(6,229)	0	(6,229)	0	184,389	0	0	0	5,032	03/01/2041
3138AM-YU-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		75,124	75,124	80,729	80,558	0	(5,434)	0	(5,434)	0	75,124	0	0	0	3,077	07/01/2041
3138EO-RA-9	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		167,628	167,628	172,322	172,266	0	(4,638)	0	(4,638)	0	167,628	0	0	0	3,636	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		135,372	135,372	145,800	145,800	0	(10,428)	0	(10,428)	0	135,372	0	0	0	1,122	01/01/2042
3138E9-AZ-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		40,805	40,805	42,870	42,831	0	(2,027)	0	(2,027)	0	40,805	0	0	0	937	03/01/2042
3138EE-PU-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		122,998	122,998	127,769	127,566	0	(4,568)	0	(4,568)	0	122,998	0	0	0	2,595	03/01/2042
3138EG-26-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		13,550	13,550	14,759	14,713	0	(1,163)	0	(1,163)	0	13,550	0	0	0	399	09/01/2041
3138EG-3S-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		19,099	19,099	21,537	21,585	0	(2,486)	0	(2,486)	0	19,099	0	0	0	664	05/01/2040
3138EG-NK-6	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		77,336	77,336	84,780	84,827	0	(7,491)	0	(7,491)	0	77,336	0	0	0	1,832	06/01/2041
3138EG-TJ-3	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		1,205	1,205	1,313	1,309	0	(104)	0	(104)	0	1,205	0	0	0	33	07/01/2038
3138EJ-C9-7	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		49,605	49,605	50,433	50,404	0	(799)	0	(799)	0	49,605	0	0	0	981	06/01/2042
3138EK-4T-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		148,440	148,440	151,409	151,315	0	(2,875)	0	(2,875)	0	148,440	0	0	0	3,231	08/01/2042
3138EK-G7-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		11,710	11,710	12,382	12,384	0	(674)	0	(674)	0	11,710	0	0	0	234	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		43,655	43,655	44,780	44,754	0	(1,099)	0	(1,099)	0	43,655	0	0	0	862	03/01/2043
3138EK-W3-5	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		132,708	132,708	147,099	146,768	0	(14,060)	0	(14,060)	0	132,708	0	0	0	4,081	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		205,059	205,059	221,994	221,915	0	(16,855)	0	(16,855)	0	205,059	0	0	0	5,092	09/01/2042
3138EN-6K-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		458,418	458,418	501,982	508,138	0	(49,720)	0	(49,720)	0	458,418	0	0	0	12,652	11/01/2044
3138EN-T8-2	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		188,055	188,055	209,226	209,437	0	(21,382)	0	(21,382)	0	188,055	0	0	0	5,199	07/01/2037
3138EO-FH-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		504,748	504,748	545,601	545,966	0	(41,218)	0	(41,218)	0	504,748	0	0	0	12,504	01/01/2042
3138ET-OL-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		4,182	4,182	4,793	4,793	0	(612)	0	(612)	0	4,182	0	0	0	39	07/01/2041
3138LV-EO-2	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		53,516	53,516	56,158	56,044	0	(2,529)	0	(2,529)	0	53,516	0	0	0	1,116	06/01/2042
3138MS-7H-6	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		90,605	90,605	95,900	95,721	0	(5,116)	0	(5,116)	0	90,605	0	0	0	1,696	09/01/2042
3138MG-AB-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		74,043	74,043	76,287	76,287	0	(2,383)	0	(2,383)	0	74,043	0	0	0	1,502	09/01/2042
3138MB-MB-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		55,182	55,182	52,621	52,700	0	2,482	0	2,482	0	55,182	0	0	0	1,027	09/01/2042
3138MC-V2-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		62,326	62,326	66,621	66,443	0	(4,117)	0	(4,117)	0	62,326	0	0	0	1,113	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		103,460	103,460	101,878	101,915	0	1,545	0	1,545	0	103,460	0	0	0	1,714	11/01/2042
3138MG-FU-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		49,299	49,299	50,885	50,829	0	(1,530)	0	(1,530)	0	49,299	0	0	0	741	12/01/2042
3138MH-LY-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		36,828	36,828	39,314	39,242	0	(2,414)	0	(2,414)	0	36,828	0	0	0	880	11/01/2042
3138M1-LC-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		135,514	135,514	142,656	142,336	0	(6,822)	0	(6,822)	0	135,514	0	0	0	2,622	03/01/2043
3138M2-WX-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		24,974	24,974	24,539	24,546	0	428	0	428	0	24,974	0	0	0	293	05/01/2043
3138M7-66-3	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		73,050	73,050	73,361	73,362	0	(312)	0	(312)	0	73,050	0	0	0	1,288	03/01/2043
3138M9-HL-7	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		103,399	103,399	107,615	107,557	0	(4,159)	0	(4,159)	0	103,399	0	0	0	2,415	08/01/2043
3138M9-KO-2	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		15,745	15,745	15,503	15,509	0	236	0	236	0	15,745	0	0	0	273	08/01/2043
3138M9-KR-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		280,694	280,694	276,374	276,489	0	4,204	0	4,204	0	280,694	0	0	0	5,113	08/01/2043
3138M9-SB-7	FNMA PASS-THRU Lng 30 Year		09/26/2016	VARIOUS		495,593	493,488	474,442	475,928	0	1,291	0	1,291	0	477,219	0	18,374	18,374	9,577	08/01/2043
3138MA-FR-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		13,744	13,744	13,756	13,822	0	(78)	0	(78)	0	13,744	0	0	0	238	11/01/2043
3138MC-BK-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		220,062	220,062	244,630	244,709	0	(24,647)	0	(24,647)	0	220,062	0	0	0	5,596	06/01/2044
3138MC-JE-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		477,015	477,015	504,816	505,846	0	(28,831)	0	(28,831)	0	477,015	0	0	0	11,038	07/01/2044
3138MC-RN-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		228,230	228,230	235,237	235,219	0	(6,989)	0	(6,989)	0	228,230	0	0	0	4,510	05/01/2045
3138MG-CY-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		118,092	118,092	119,808	120,228	0	(2,137)	0	(2,137)	0	118,092	0	0	0	2,232	12/01/2045
3138MH-GL-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		55,931	55,931	60,217	60,217	0	(4,287)	0	(4,287)	0	55,931	0	0	0	834	06/01/2046
3138MO-AT-9	FNMA PASS-THRU Lng 30 Year		09/30/2016	VARIOUS		1,105,049	1,100,385	1,057,917	1,061,277	0	3,115	0	3,115	0	1,064,392	0	40,658	40,658	21,340	05/01/2043
3138MO-AX-0	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		104,808	104,808	102,035	102,241	0	2,567	0	2,567	0	104,808	0	0	0	1,792	05/01/2043
3138MT-RR-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		68,644	68,644	68,802	68,799	0	(155)	0	(155)	0	68,644	0	0	0	1,246	06/01/2043
3138MT-RW-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		89,772	89,772	89,856	90,284	0	(512)	0	(512)	0	89,772	0	0	0	1,587	06/01/2043
3138MW-NP-0	FNMA PASS-THRU Lng 30 Year		09/30/2016	VARIOUS		385,856	384,145	369,320	370,473	0	448	0	448	0	370,921	0	14,935	14,935	7,619	07/01/2043
3138WX-B6-3	FNMA PASS-THRU Lng 30 Year		09/25/2016	VARIOUS		324,476	323,038	310,571	311,543	0	383	0	383	0	311,925	0	12,550	12,550	6,405	06/01/2043
3138X1-V2-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		11,041	11,041	11,201	11,253	0	(212)	0	(212)	0	11,041	0	0	0	249	04/01/2045
3138X3-N4-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		11,961	11,961	11,500	11,536	0	425	0	425	0	11,961	0	0	0	155	08/01/2043
3138X3-XL-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		13,314	13,314	13,698	13,723	0	(410)	0	(410)	0	13,314	0	0	0	257	09/01/2043
3138X5-A3-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		20,074	20,074	20,093	20,189	0	(115)	0	(115)	0	20,074	0	0	0	241	08/01/2043
3138X6-V9-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		70,830	70,830	75,556	75,470	0	(4,640)	0	(4,640)	0	70,830	0	0	0	1,526	10/01/2043
3138XF-KF-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		5,147	5,147	5,016	5,020	0	127	0	127	0	5,147	0	0	0	84	11/01/2043
3138YA-H2-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		19,748	19,748	19,669												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							
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
31402D-M5-6	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		275	275	283	282	0	(7)	0	(7)	0	275	0	0	0	0	09/01/2034
31402K-7E-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		88	88	91	91	0	(3)	0	(3)	0	88	0	0	0	3	09/01/2033
31402N-V2-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	1	06/01/2033
31402R-CV-9	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		65,844	65,844	68,982	68,854	0	(3,010)	0	(3,010)	0	65,844	0	0	0	1,770	05/01/2035
31402R-FV-6	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		101,094	101,094	105,611	105,399	0	(4,305)	0	(4,305)	0	101,094	0	0	0	2,671	06/01/2035
31402R-JL-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		12,423	12,423	13,522	13,516	0	(1,092)	0	(1,092)	0	12,423	0	0	0	330	07/01/2035
31402R-JV-2	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		60,782	60,782	66,015	65,916	0	(5,134)	0	(5,134)	0	60,782	0	0	0	1,617	07/01/2035
31402V-GU-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		671	671	692	691	0	(19)	0	(19)	0	671	0	0	0	29	09/01/2033
31403D-DX-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		46,759	46,759	50,829	50,766	0	(4,007)	0	(4,007)	0	46,759	0	0	0	1,336	04/01/2036
31403F-NA-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		27,487	27,487	28,340	28,284	0	(797)	0	(797)	0	27,487	0	0	0	328	10/01/2033
31403M-E9-6	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		6,778	6,778	7,561	7,586	0	(808)	0	(808)	0	6,778	0	0	0	210	02/01/2034
31403V-S8-3	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,473	2,473	2,548	2,542	0	(69)	0	(69)	0	2,473	0	0	0	141	01/01/2034
31404B-HC-9	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		196	196	177	177	0	19	0	19	0	196	0	0	0	7	02/01/2034
31404B-LU-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		73,125	73,125	75,832	75,643	0	(2,518)	0	(2,518)	0	73,125	0	0	0	2,858	01/01/2034
31404E-C7-9	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		10,388	10,388	10,644	10,624	0	(236)	0	(236)	0	10,388	0	0	0	303	02/01/2034
31404E-K4-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		7,464	7,464	7,681	7,667	0	(202)	0	(202)	0	7,464	0	0	0	111	02/01/2034
31404L-X5-4	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		37,073	37,073	37,189	37,170	0	(97)	0	(97)	0	37,073	0	0	0	951	10/01/2033
31405D-CD-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,051	2,051	2,105	2,101	0	(50)	0	(50)	0	2,051	0	0	0	72	07/01/2034
31405E-3E-3	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		968	968	997	995	0	(27)	0	(27)	0	968	0	0	0	35	06/01/2034
31405E-7D-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		96	96	98	98	0	(2)	0	(2)	0	96	0	0	0	3	08/01/2034
31405H-GX-0	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		119	119	123	123	0	(3)	0	(3)	0	119	0	0	0	4	08/01/2034
31405K-6U-0	FNMA Pass-Thru Lng 30 Year		03/25/2016	PRINCIPAL RECEIPT		5,214	5,214	5,367	5,359	0	(145)	0	(145)	0	5,214	0	0	0	85	10/01/2034
31405M-M6-2	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		97	97	100	100	0	(3)	0	(3)	0	97	0	0	0	3	09/01/2034
31406N-4K-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		8,159	8,159	7,552	7,585	0	575	0	575	0	8,159	0	0	0	207	02/01/2035
31406N-6V-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,846	2,846	2,934	2,926	0	(80)	0	(80)	0	2,846	0	0	0	102	03/01/2035
3140E2-P8-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		157,961	157,961	164,656	165,490	0	(7,528)	0	(7,528)	0	157,961	0	0	0	3,888	10/01/2045
3140E7-JH-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		950,933	950,933	990,456	995,405	0	(44,471)	0	(44,471)	0	950,933	0	0	0	20,531	11/01/2045
3140E7-JW-1	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		28,367	28,367	29,569	29,651	0	(1,284)	0	(1,284)	0	28,367	0	0	0	682	11/01/2045
3140E8-F2-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		13,092	13,092	13,133	13,133	0	(41)	0	(41)	0	13,092	0	0	0	206	01/01/2046
3140E8-LV-8	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		243,960	243,960	244,723	244,723	0	(762)	0	(762)	0	243,960	0	0	0	4,517	01/01/2046
3140E9-DZ-5	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		40,699	40,699	42,025	42,024	0	(1,325)	0	(1,325)	0	40,699	0	0	0	972	11/01/2045
3140E9-DV-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		49,768	49,768	49,923	49,923	0	(156)	0	(156)	0	49,768	0	0	0	654	01/01/2046
3140E9-VH-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		109,293	109,293	116,927	116,927	0	(7,633)	0	(7,633)	0	109,293	0	0	0	2,333	02/01/2046
3140E9-5K-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		25,437	25,437	26,773	26,773	0	(1,336)	0	(1,336)	0	25,437	0	0	0	476	01/01/2046
3140E9-K3-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	VARIOUS		1,258,458	1,207,480	1,304,640	1,304,640	0	(7,270)	0	(7,270)	0	1,297,375	0	(38,917)	(38,917)	11,199	07/01/2046
31410K-JY-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		60,934	60,934	66,847	66,683	0	(5,749)	0	(5,749)	0	60,934	0	0	0	1,846	05/01/2038
31410L-NM-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		5,223	5,223	5,826	5,850	0	(626)	0	(626)	0	5,223	0	0	0	146	09/01/2041
31412T-ZL-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		942	942	1,022	1,020	0	(78)	0	(78)	0	942	0	0	0	27	11/01/2038
31413C-FJ-3	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		12,793	12,793	13,934	13,899	0	(1,106)	0	(1,106)	0	12,793	0	0	0	330	07/01/2037
31413Y-M8-4	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		14,195	14,195	15,396	15,362	0	(1,167)	0	(1,167)	0	14,195	0	0	0	349	12/01/2037
31414E-JB-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		1,630	1,630	1,775	1,771	0	(141)	0	(141)	0	1,630	0	0	0	52	07/01/2038
31414J-BX-0	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,051	2,051	2,234	2,229	0	(178)	0	(178)	0	2,051	0	0	0	48	12/01/2037
31414K-6M-7	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		602	602	656	654	0	(52)	0	(52)	0	602	0	0	0	15	01/01/2038
31414P-YK-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		7,982	7,982	8,903	8,956	0	(975)	0	(975)	0	7,982	0	0	0	283	02/01/2038
31414S-YB-3	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		21,110	21,110	22,947	22,927	0	(1,818)	0	(1,818)	0	21,110	0	0	0	682	06/01/2038
31415L-OY-6	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		40,711	40,711	44,344	44,248	0	(3,537)	0	(3,537)	0	40,711	0	0	0	1,255	05/01/2038
31416B-RY-6	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		75,375	75,375	82,253	82,023	0	(6,648)	0	(6,648)	0	75,375	0	0	0	1,993	07/01/2035
31416V-SZ-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		15,855	15,855	17,270	17,221	0	(1,366)	0	(1,366)	0	15,855	0	0	0	476	01/01/2039
31416X-MH-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		3,380	3,380	3,682	3,673	0	(292)	0	(292)	0	3,380	0	0	0	64	09/01/2040
31417L-L6-0	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		56,726	56,726	59,553	59,532	0	(2,807)	0	(2,807)	0	56,726	0	0	0	1,212	07/01/2042
31417E-TX-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		28,977	28,977	28,343	28,360	0	617	0	617	0	28,977	0	0	0	477	02/01/2043
31417E-TY-7	FNMA PASS-THRU Lng 30 Year		08/25/2016	VARIOUS		136,592	131,209	128,482	128,543	0	227	0	227	0	128,770	0	7,822	7,822	2,672	02/01/2043
31417F-MM-7	FNMA PASS-THRU Lng 30 Year		09/25/2016	VARIOUS		89,050	88,671	85,249	85,519	0	230	0	230	0	85,749	0	3,300	3,300	1,725	02/01/2043
31417F-MN-5	FNMA PASS-THRU Lng 30 Year		09/25/2016	VARIOUS		62,216	61,950	59,559	59,749	0	153	0	153	0	59,902	0	2,314	2,314	1,211	02/01/2043
31417G-6A-9	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		46,554	46,554	46,743	46,735	0	(181)	0	(181)	0	46,554	0	0	0	965	07/01/2043
31417G-H5-8	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		2,756	2,756	2,889	2,883	0	(128)	0	(128)	0	2,756	0	0	0	48	05/01/2043
31417G-HR-0	FNMA PASS-THRU Lng 30 Year		08/25/2016	VARIOUS		226,139	217,247	227,651	227,196	0	(904)	0	(904)	0	226,293	0	(154)	(154)	4,386	05/01/2043
31417G-L9-5	FNMA Pass-Thru Lng 30 Year		08/25/2016	VARIOUS		55,969	53,814	56,391	56,279	0	(271)	0	(271)	0	56,008	0	(38)	(38)	1,075	05/01/2043
31417G-LV-6	FNMA PASS-THRU Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		32,998	32,998	34,599	34,529	0	(1,531)	0	(1,531)	0	32,998</					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
31418H-B9-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		18,921	18,921	20,568	20,531	0	(1,611)	0	(1,611)	0	18,921	0	0	0	523	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		6,331	6,331	7,037	7,038	0	(708)	0	(708)	0	6,331	0	0	0	163	04/01/2040
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		75,578	75,578	78,637	78,574	0	(2,955)	0	(2,955)	0	75,578	0	0	0	1,911	10/01/2040
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		165,790	165,790	176,877	176,877	0	(11,087)	0	(11,087)	0	165,790	0	0	0	3,554	09/01/2040
31419F-FW-1	FNMA Pass-Thru Lng 30 Year		12/27/2016	PRINCIPAL RECEIPT		67,966	67,966	66,999	67,029	0	936	0	936	0	67,966	0	0	0	1,676	11/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		12/27/2016	PRINCIPAL RECEIPT		13,124	13,124	13,224	13,195	0	(71)	0	(71)	0	13,124	0	0	0	196	04/01/2022
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		12/27/2016	PRINCIPAL RECEIPT		4,645	4,645	4,860	4,840	0	(215)	0	(215)	0	4,645	0	0	0	32	11/01/2036
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		60,872	60,872	61,871	61,840	0	(968)	0	(968)	0	60,872	0	0	0	1,226	04/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR 4.000		12/27/2016	PRINCIPAL RECEIPT		68,026	68,026	72,873	72,817	0	(4,791)	0	(4,791)	0	68,026	0	0	0	1,716	03/01/2042
01F032-42-7	FNMA Tba 15Yr Tba 03.500%		02/01/2016	BANC OF AMERICA SEC LLC		523,047	500,000	523,047	523,047	0	0	0	0	0	523,047	0	0	0	778	02/15/2026
01F040-62-8	FNMA TBA 30YR		02/01/2016	VARIOUS		2,634,492	2,500,000	2,634,492	2,634,492	0	0	0	0	0	2,634,492	0	0	0	2,778	02/25/2039
02R040-62-3	TBA FGLMC SINGLE FAMILY 30YR 4 2/1		02/04/2016	WACHOVIA SECURITIES LLC		1,067,344	1,000,000	1,052,500	1,052,500	0	0	0	0	0	1,052,500	0	14,844	14,844	1,111	02/15/2045
01F032-62-5	Tba FNMA 30Yrs Feb		02/01/2016	WACHOVIA SECURITIES LLC		2,054,922	2,000,000	2,054,922	2,054,922	0	0	0	0	0	2,054,922	0	0	0	1,944	02/25/2043
01F042-62-4	Tba FNMA Sf 30 Yrs Feb		02/01/2016	WACHOVIA SECURITIES LLC		1,614,551	1,500,000	1,614,551	1,614,551	0	0	0	0	0	1,614,551	0	0	0	1,875	02/15/2041
01F022-42-8	TBA FNMA SINGLE FAMILY 15YR 2.5 2/1		02/01/2016	WACHOVIA SECURITIES LLC		503,008	500,000	503,008	503,008	0	0	0	0	0	503,008	0	0	0	556	02/25/2030
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		02/01/2016	GOLDMAN SACHS & CO.		1,005,723	1,000,000	996,641	996,641	0	0	0	0	0	996,641	0	9,082	9,082	833	02/25/2045
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					100,298,619	99,293,961	101,514,358	97,442,687	0	(806,863)	0	(806,863)	0	99,932,963	0	365,656	365,656	3,437,126	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
225433-AC-5	CREDIT SUISSE GRP FD GUERNSEY		02/04/2016	BANC OF AMERICA SEC LLC		286,806	300,000	295,686	295,758	0	35	0	35	0	295,793	0	(8,987)	(8,987)	4,156	03/26/2025
236258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		11/30/2016	SINK PMT @ 100.0000000		40,861	40,861	42,904	42,681	0	(1,821)	0	(1,821)	0	40,861	0	0	0	1,644	11/30/2024
46115L-V6-0	INTESA SANPAOLO S P A N Y BRH		04/11/2016	MATURITY		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,255	04/11/2016
90151H-BZ-7	21ST CENTY FOX AMER INC		09/20/2016	WACHOVIA SECURITIES LLC		28,133	25,000	24,842	24,842	0	2	0	2	0	24,844	0	3,289	3,289	1,138	10/15/2045
002824-BA-7	ABBOTT LABS		01/19/2016	JEFFERIES & COMPANY		550,488	555,000	554,079	554,178	0	6	0	6	0	554,184	0	(3,696)	(3,696)	4,993	03/15/2022
00287Y-AO-2	ABBVIE INC		09/15/2016	PIERPOINT SECURITIES LLC		778,785	750,000	743,385	743,385	0	423	0	423	0	743,808	0	34,977	34,977	22,950	05/14/2025
00287Y-AS-8	ABBVIE INC		09/20/2016	VARIOUS		214,689	200,000	194,248	194,278	0	42	0	42	0	194,320	0	20,369	20,369	5,699	05/14/2045
00287Y-AW-9	ABBVIE INC		09/20/2016	GOLDMAN SACHS & CO.		25,911	25,000	24,832	24,832	0	1	0	1	0	24,833	0	1,078	1,078	405	05/14/2046
00440E-AW-7	ACE INA HLDG INC		08/16/2016	WACHOVIA SECURITIES LLC		291,430	250,000	249,375	249,377	0	6	0	6	0	249,383	0	42,047	42,047	8,640	11/03/2045
00817Y-AO-1	AETNA INC NEW		03/28/2016	BANC OF AMERICA SEC LLC		50,679	50,000	49,791	49,811	0	4	0	4	0	49,816	0	863	863	661	11/15/2024
00912X-AL-8	AIR LEASE CORP		12/22/2016	PERSHING LLC		50,793	50,000	49,929	49,957	0	13	0	13	0	49,970	0	822	822	2,452	01/15/2019
010392-FM-5	ALABAMA PWR CO		01/19/2016	MORGAN STANLEY & CO INC		89,932	75,000	74,480	74,487	0	0	0	0	0	74,488	0	(4,556)	(4,556)	1,102	03/01/2045
023135-AN-6	AMAZON COM INC		02/03/2016	CITIGROUP GBL MKT INC/SAL		63,016	60,000	59,783	59,802	0	2	0	2	0	59,804	0	3,212	3,212	399	12/05/2024
023135-AO-9	AMAZON COM INC		09/19/2016	PERSHING LLC		7,174	6,000	6,764	6,764	0	(8)	0	(8)	0	6,757	0	418	418	237	12/05/2044
02376U-AA-3	AMER AIRLINES PT TR 2016-1		07/21/2016	PRINCIPAL RECEIPT		355	355	355	355	0	0	0	0	0	355	0	0	0	6	07/15/2029
025816-BJ-7	AMERICAN EXPRESS CO		04/11/2016	JP MORGAN SECS INC-FI		42,413	45,000	45,000	45,000	0	0	0	0	0	45,000	0	(2,588)	(2,588)	969	11/15/2019
02665W-AH-4	AMERICAN HONDA FIN CORP MTN		09/19/2016	JEFFERIES & COMPANY		25,607	25,000	25,356	25,285	0	(55)	0	(55)	0	25,230	0	377	377	620	08/15/2019
026874-BS-5	AMERICAN INTL GROUP INC		03/02/2016	TENDERED BACK TO COMPANY		599,210	500,000	603,970	599,953	0	(343)	0	(343)	0	599,653	0	(443)	(443)	39,533	05/15/2068
026874-DA-2	AMERICAN INTL GROUP INC		07/01/2016	CITIGROUP GBL MKT INC/SAL		44,323	45,000	45,496	45,486	0	(4)	0	(4)	0	45,482	0	(1,159)	(1,159)	1,974	07/16/2044
026874-DC-8	AMERICAN INTL GROUP INC		07/14/2016	VARIOUS		86,837	90,000	89,702	89,712	0	6	0	6	0	89,717	0	(2,880)	(2,880)	3,526	01/15/2035
03027X-AK-6	AMERICAN TOWER CORP NEW		09/20/2016	JEFFERIES & COMPANY		65,816	65,000	66,758	66,758	0	(28)	0	(28)	0	66,729	0	(914)	(914)	786	10/15/2026
03076E-AF-3	AMERIFRISE FINL INC		01/25/2016	CITIGROUP GBL MKT INC/SAL		57,716	55,000	56,075	55,875	0	(6)	0	(6)	0	55,869	0	1,847	1,847	629	10/15/2023
031162-BB-5	AMGEN INC		04/27/2016	JEFFERIES & COMPANY		656,370	600,000	669,324	640,707	0	(2,956)	0	(2,956)	0	637,751	0	18,619	18,619	17,025	03/15/2020
031162-BK-5	AMGEN INC		06/14/2016	RECEIVED IN EXCHANGE		779,830	700,000	738,822	737,456	0	(338)	0	(338)	0	737,118	0	42,713	42,713	20,929	11/15/2041
031162-BN-9	AMGEN INC		04/13/2016	PERSHING LLC		1,070,390	1,000,000	1,078,300	1,054,785	0	(2,244)	0	(2,244)	0	1,052,541	0	17,849	17,849	15,406	05/15/2022
031162-BZ-2	AMGEN INC		12/14/2016	PERSHING LLC		61,549	65,000	68,917	68,917	0	(15)	0	(15)	0	68,902	0	(7,353)	(7,353)	1,811	05/01/2045
031162-CE-8	AMGEN INC 144A		06/15/2016	CASH IN LIEU OF FRACTION SEAPORT GROUP SECURITIES LLC		1,167	1,167	1,162	1,162	0	0	0	0	0	1,162	0	5	5	0	06/15/2051
032511-AX-5	ANADARKO PETE CORP		02/12/2016	SEAPORT GROUP SECURITIES LLC		50,483	50,000	53,975	50,486	0	(72)	0	(72)	0	50,414	0	68	68	1,237	09/15/2016
032511-BH-9	ANADARKO PETE CORP		02/03/2016	SEAPORT GROUP SECURITIES LLC		100,250	100,000	110,318	102,955	0	(149)	0	(149)	0	102,806	0	(2,556)	(2,556)	2,532	09/15/2017
032511-BN-6	ANADARKO PETE CORP		11/10/2016	PERSHING LLC		29,058	26,000	29,830	29,830	0	(34)	0	(34)	0	29,796	0	(739)	(739)	245	03/15/2026
032654-AN-5	ANALOG DEVICES INC		12/22/2016	GOLDMAN SACHS & CO.		24,491	25,000	24,842	24,842	0	1	0	1	0	24,842	0	(351)	(351)	56	12/05/2026
035242-AJ-5	ANHEUSER BUSCH INBEV FIN INC		09/19/2016	VARIOUS		51,406	50,000	49,844	49,844	0	20	0	20	0	49,863	0	1,543	1,543	859	02/01/2021
035242-AM-8	ANHEUSER BUSCH INBEV FIN INC		09/20/2016	MILLENLUM ADVISORS, LLC		56,896	50,000	49,583	49,583	0	9	0	9	0	49,592	0	7,304	7,304	1,554	02/01/2036
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC		04/27/2016	VARIOUS		96,682	85,000	86,590	86,590	0	(6)	0	(6)	0	86,584	0	10,098	10,098	1,074	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	
04650N-AB-0	AT&T INC		09/09/2016	RECEIVED IN EXCHANGE	50,763	45,000	47,800	47,753	.0	(41)	.0	(41)	.0	47,712	.0	3,051	3,051	2,444	09/01/2040	
00206R-DH-2	AT&T INC CALLABLE NOTES FIXED		09/12/2016	WACHOVIA SECURITIES LLC	79,631	74,000	71,511	71,576	.0	27	.0	27	.0	71,603	.0	8,028	8,028	3,885	03/15/2042	
05333Z-A6-7	AUTOZONE INC		06/15/2016	MATURITY	250,000	250,000	289,723	256,315	.0	(6,315)	.0	(6,315)	.0	250,000	.0	.0	.0	6,688	06/15/2016	
05348E-A0-2	AVALONBAY CMNTYS INC MTN BE		03/28/2016	WACHOVIA SECURITIES LLC	20,049	20,000	19,920	19,929	.0	2	.0	2	.0	19,931	.0	118	118	321	09/15/2022	
05348E-AR-0	AVALONBAY CMNTYS INC MTN BE		03/28/2016	WACHOVIA SECURITIES LLC	19,784	20,000	19,632	19,668	.0	10	.0	10	.0	19,678	.0	106	106	310	03/15/2023	
05348E-AV-3	AVALONBAY CMNTYS INC MTN BE		03/28/2016	WACHOVIA SECURITIES LLC	288,789	280,000	277,903	278,105	.0	44	.0	44	.0	278,149	.0	10,640	10,640	3,702	11/15/2024	
05348E-AY-1	AVALONBAY CMNTYS INC MTN BE		08/04/2016	WACHOVIA SECURITIES LLC	78,381	75,000	73,503	73,541	.0	52	.0	52	.0	73,603	.0	4,778	4,778	1,476	06/01/2025	
05523U-AP-5	BAE SYS HLDGS INC 144A		03/28/2016	MORGAN STANLEY & CO INC	102,407	100,000	98,820	98,827	.0	23	.0	23	.0	98,851	.0	3,556	3,556	1,187	12/15/2025	
06050T-KW-1	BANK AMER CHRLT NC MTN		09/12/2016	BANC OF AMERICA SEC LLC	310,260	300,000	342,507	317,850	.0	(8,482)	.0	(8,482)	.0	309,368	.0	892	892	13,725	06/15/2017	
06051G-EM-7	BANK AMER CORP		09/12/2016	JP MORGAN SECS INC-FI	69,489	60,000	59,752	59,833	.0	16	.0	16	.0	59,850	.0	9,639	9,639	3,905	01/24/2022	
06051G-E0-8	BANK AMER CORP		02/10/2016	SPEAR LEEDS & KELLOGG	153,558	150,000	162,051	153,467	.0	(304)	.0	(304)	.0	153,164	.0	394	394	2,325	03/22/2017	
06051G-EZ-8	BANK AMER CORP		09/13/2016	JP MORGAN SECS INC-FI	550,154	550,000	550,514	550,167	.0	(131)	.0	(131)	.0	550,036	.0	118	118	6,064	11/21/2016	
06051G-FS-3	BANK AMER CORP		02/17/2016	BANC OF AMERICA SEC LLC	330,246	325,000	330,850	330,743	.0	(64)	.0	(64)	.0	330,679	.0	(433)	(433)	7,066	08/01/2025	
06051G-FU-8	BANK AMER CORP		11/03/2016	GOLDMAN SACHS & CO.	79,853	75,000	80,145	.0	.0	(37)	.0	(37)	.0	80,108	.0	(255)	(255)	603	03/03/2026	
06051G-FW-4	BANK AMER CORP		11/14/2016	JANNEY MONTGOMERY SCOTT	210,164	210,000	212,377	.0	.0	(7)	.0	(7)	.0	212,370	.0	(2,206)	(2,206)	429	04/19/2021	
06051G-FX-2	BANK AMER CORP		12/22/2016	PERSHING LLC	24,479	25,000	24,930	.0	.0	.0	.0	.0	.0	24,930	.0	(451)	(451)	168	04/19/2026	
06053F-AA-7	BANK AMER CORP		09/12/2016	MILLENNIUM ADVISORS, LLC	144,824	135,000	134,891	134,913	.0	7	.0	7	.0	134,920	.0	9,904	9,904	6,319	07/24/2023	
06051G-DZ-9	BANK AMER CORP FR 7.625X060119		10/26/2016	GOLDMAN SACHS & CO.	22,816	20,000	23,164	.0	.0	(252)	.0	(252)	.0	22,912	.0	(96)	(96)	635	06/01/2019	
06406H-CX-5	BANK NEW YORK MTN BK ENT.		01/08/2016	JEFFERIES & COMPANY	380,419	375,000	373,699	373,847	.0	2	.0	2	.0	373,850	.0	6,569	6,569	4,130	09/11/2024	
06406H-CZ-0	BANK NEW YORK MTN BK ENT.		02/10/2016	GOLDMAN SACHS & CO.	376,343	375,000	374,415	374,512	.0	12	.0	12	.0	374,524	.0	1,819	1,819	3,852	02/24/2020	
06505S-CS-1	BANK OF AMERICA CORPORATION		10/14/2016	MATURITY	450,000	450,000	437,648	447,809	.0	2,191	.0	2,191	.0	450,000	.0	.0	.0	25,313	10/14/2016	
07177W-AN-3	BAXALTA INC		12/20/2016	CITIGROUP GBL MKT INC/SAL	41,976	40,000	47,662	.0	.0	(31)	.0	(31)	.0	47,631	.0	(5,655)	(5,655)	.0	06/23/2045	
07330N-AB-3	BB&T BRH BK&G & TR CO GLOBAL BK		01/14/2016	MORGAN STANLEY & CO INC	471,045	465,000	464,688	464,697	.0	1	.0	1	.0	464,697	.0	6,348	6,348	5,806	09/16/2025	
05543A-AJ-9	BCAP LLC TR 2014-RR1 144A		12/28/2016	PRINCIPAL RECEIPT	173,908	173,908	166,082	173,639	.0	269	.0	269	.0	173,908	.0	.0	.0	494	03/26/2037	
075887-BF-5	BECTON DICKINSON & CO.		12/12/2016	TENDERED BACK TO COMPANY	41,198	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	1,198	1,198	1,481	12/15/2024	
075887-BH-1	BECTON DICKINSON & CO.		09/19/2016	RBC DAIN RAUSCHER	60,127	60,000	59,942	59,961	.0	20	.0	20	.0	59,981	.0	145	145	742	05/15/2017	
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO.		08/16/2016	PERSHING LLC	231,697	215,000	214,951	214,955	.0	3	.0	3	.0	214,958	.0	16,739	16,739	7,901	02/01/2025	
084664-BL-4	BERKSHIRE HATHAWAY FIN CORP.		11/04/2016	WACHOVIA SECURITIES LLC	118,160	90,000	88,922	89,017	.0	16	.0	16	.0	89,034	.0	29,126	29,126	6,814	01/15/2040	
097023-BP-9	BOEING CO.		03/28/2016	WACHOVIA SECURITIES LLC	70,708	70,000	68,319	68,343	.0	33	.0	33	.0	68,376	.0	2,331	2,331	763	10/30/2025	
10010Y-AA-0	BOSPHORUS LLC 2015-1 144A		09/28/2016	VARIOUS	469,911	488,585	496,524	469,041	26,808	(931)	.0	25,877	.0	494,919	.0	(25,008)	(25,008)	21,097	09/15/2028	
101137-AM-9	BOSTON SCIENTIFIC CORP.		12/16/2016	MEMO	505,123	500,000	499,395	499,657	.0	117	.0	117	.0	499,774	.0	5,349	5,349	16,121	10/01/2018	
110122-AU-2	BOSTON SCIENTIFIC CORP.		03/28/2016	BAIRD (ROBERT W) & CO INC	157,843	170,000	140,172	141,011	.0	142	.0	142	.0	141,153	.0	16,690	16,690	3,683	08/01/2042	
12189L-AS-0	BURLINGTON NORTHN SANTA FE CP		02/02/2016	MORGAN STANLEY & CO INC	77,981	75,000	82,398	82,225	.0	(11)	.0	(11)	.0	82,214	.0	(4,233)	(4,233)	1,266	04/01/2044	
12189L-AW-1	BURLINGTON NORTHN SANTA FE CP		05/10/2016	CITIGROUP GBL MKT INC/SAL	225,421	215,000	214,297	214,307	.0	4	.0	4	.0	214,311	.0	11,110	11,110	5,502	04/01/2045	
12189L-AX-9	BURLINGTON NORTHN SANTA FE CP		12/22/2016	GOLDMAN SACHS & CO.	27,013	25,000	29,508	.0	.0	(20)	.0	(20)	.0	29,488	.0	(2,475)	(2,475)	382	09/01/2045	
13034Y-AA-2	CALIFORNIA INSTITUTE OF TECH		09/15/2016	RBC DAIN RAUSCHER	642,522	600,000	594,510	594,521	.0	2	.0	2	.0	594,523	.0	47,999	47,999	24,988	11/01/2111	
14040H-AN-5	CAPITAL ONE FINL CORP.		09/01/2016	MATURITY	100,000	100,000	110,647	101,449	.0	(1,449)	.0	(1,449)	.0	100,000	.0	.0	.0	6,150	09/01/2016	
14040H-AX-3	CAPITAL ONE FINL CORP.		07/15/2016	MATURITY	425,000	425,000	448,291	429,702	.0	(4,702)	.0	(4,702)	.0	425,000	.0	.0	.0	13,388	07/15/2016	
14040H-BG-9	CAPITAL ONE FINL CORP.		12/22/2016	VARIOUS	337,823	350,000	329,186	329,729	.0	155	.0	155	.0	329,884	.0	7,939	7,939	5,589	02/05/2025	
14040H-BJ-3	CAPITAL ONE FINL CORP.		02/17/2016	WACHOVIA SECURITIES LLC	77,511	80,000	79,994	79,994	.0	.0	.0	.0	.0	79,994	.0	(2,483)	(2,483)	1,055	10/29/2025	
14149Y-AX-6	CARDINAL HEALTH INC.		09/12/2016	DOMINION SE	100,454	100,000	99,840	99,929	.0	22	.0	22	.0	99,951	.0	503	503	1,700	03/15/2018	
12513Y-AG-5	CD 2007-CD4 MTG TRUST		10/11/2016	VARIOUS	465,383	464,107	501,634	481,540	.0	(14,992)	.0	(14,992)	.0	466,548	.0	(1,165)	(1,165)	17,050	12/11/2049	
151020-AU-8	CELGENE CORP		09/12/2016	PERSHING LLC	27,600	25,000	25,266	25,264	.0	(3)	.0	(3)	.0	25,261	.0	2,339	2,339	1,365	08/15/2045	
161175-AX-2	CHARTER COMMUNICATIONS OPER		01/20/2016	VARIOUS	225,181	225,000	224,298	224,337	.0	7	.0	7	.0	224,344	.0	837	837	4,038	07/23/2020	
161175-AY-0	CHARTER COMMUNICATIONS OPER		12/22/2016	PERSHING LLC	77,795	75,000	76,342	76,309	.0	(112)	.0	(112)	.0	76,197	.0	1,598	1,598	5,266	07/23/2025	
161175-BA-1	CHARTER COMMUNICATIONS OPER		12/27/2016	PERSHING LLC	11,326	10,000	12,183	.0	.0	(8)	.0	(8)	.0	12,175	.0	(849)	(849)	445	10/23/2045	
161175-AW-4	CHARTER COMMUNICATIONS OPER 144A		07/25/2016	GOLDMAN SACHS & CO.	30,827	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	5,827	5,827	1,305	10/23/2055	
172967-EM-9	CITIGROUP INC		12/20/2016	DOMINION SE	572,325	550,000	592,537	564,374	.0	(7,219)	.0	(7,219)	.0	557,156	.0	15,169	15,169	36,682	11/21/2017	
172967-FS-5	CITIGROUP INC		06/15/2016	MATURITY	105,000	105,000	107,140	105,211	.0	(211)	.0	(211)	.0	105,000	.0	.0	.0	2,075	06/15/2016	
172967-HD-6	CITIGROUP INC		05/04/2016	CITIGROUP GBL MKT INC/SAL	104,036	100,000	99,770	99,813	.0	7	.0	7	.0	99,820	.0	4,216	4,216	5,131	10/25/2023	
172967-HE-4	CITIGROUP INC		05/03/2016	BARCLAYS CAP INC	112,642	100,000	107,033	107,030	.0	(44)	.0	(44)	.0	106,986	.0	5,656	5,656	5,558	11/07/2043	
172967-JC-6	CITIGROUP INC		06/27/2016	CITIGROUP GBL MKT INC/SAL	51,246	50,000	49,768	49,785	.0	8	.0	8	.0	49,793	.0	1,453	1,453	1,314	11/20/2026	
172967-KA-8	CITIGROUP																			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	
126650-BY-5	CVS CAREMARK CORPORATION		Sink PMT @ 100.000000		14,382	14,382	14,382	14,382	0	0	0	0	0	14,382	0	0	0	460	01/10/2034	
126650-BS-8	CVS CAREMARK CORPORATION 144A		Sink PMT @ 100.000000		4,429	4,429	5,409	5,392	0	(983)	0	(983)	0	4,429	0	0	0	180	01/10/2032	
126650-CL-2	CVS HEALTH CORP.		PIERPONT SECURITIES LLC		27,220	25,000	25,500	25,499	0	(19)	0	(19)	0	25,480	0	1,740	1,740	837	07/20/2025	
126650-CM-0	CVS HEALTH CORP.		BARCLAYS CAP INC.		34,495	30,000	29,533	29,539	0	5	0	5	0	29,545	0	4,950	4,950	1,263	07/20/2035	
126650-CN-8	CVS HEALTH CORP.		GOLDMAN SACHS & CO.		40,444	40,000	42,618	42,604	0	(30)	0	(30)	0	42,574	0	5,870	5,870	2,363	07/20/2045	
126650-AW-0	CVS PTC 2004		PRINCIPAL RECEIPT		1,472	1,472	1,068	1,254	0	218	0	218	0	1,472	0	0	0	43	01/10/2027	
235851-AL-6	DANAHER CORP DEL.		MATURITY		135,000	135,000	134,784	134,978	0	22	0	22	0	135,000	0	0	0	1,553	06/23/2016	
23317H-AB-8	DDR CORP.		WACHOVIA SECURITIES LLC		239,068	250,000	242,228	243,351	0	59	0	59	0	243,409	0	(4,342)	(4,342)	1,805	05/15/2023	
24736T-AA-5	DELTA AIRLINES PT 2009-1		PRINCIPAL RECEIPT		22,143	22,143	22,143	22,143	0	0	0	0	0	22,143	0	0	0	883	06/17/2021	
25179H-AU-7	DEVON ENERGY CORP NEW		VARIOUS		60,329	65,000	48,357	44,487	0	154	0	154	0	48,515	0	11,814	11,814	3,067	06/15/2045	
25459H-BF-1	DIRECTV HLDGS LLC / DIRECTV		RECEIVED IN EXCHANGE		173,542	170,000	169,929	169,953	0	1	0	1	0	169,954	0	3,588	3,588	3,400	03/15/2022	
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		WACHOVIA SECURITIES LLC		23,331	25,000	20,938	0	0	32	0	32	0	20,970	0	2,361	2,361	1,188	04/01/2043	
26248P-AA-9	DRYDEN 2006-16A A1 VAR 144A CDO		PRINCIPAL RECEIPT		106,752	106,752	105,097	105,252	0	1,500	0	1,500	0	106,752	0	0	0	389	10/20/2020	
26442C-AP-9	DUKE ENERGY CAROLINAS LLC		DEUTSCHE BANK SECS.		103,017	105,000	104,124	104,137	0	2	0	2	0	104,139	0	(1,123)	(1,123)	897	06/01/2045	
26441C-AN-5	DUKE ENERGY CORP NEW		PERSHING LLC		195,873	190,000	191,759	191,736	0	(24)	0	(24)	0	191,712	0	4,161	4,161	2,533	04/15/2024	
27806Z-AE-4	EATON CORP PLC		GOLDMAN SACHS & CO.		21,148	25,000	22,822	22,833	0	40	0	40	0	22,873	0	1,275	1,275	1,199	11/02/2042	
29078E-AA-3	EMBARO CORP.		LBS WARBURG LLC		39,600	40,000	42,822	41,200	1,474	(12)	0	(12)	0	42,662	0	(3,062)	(3,062)	995	06/01/2036	
29078E-AB-1	EMBARO CORP.		MATURITY		90,000	90,000	101,878	91,077	0	(1,077)	0	(1,077)	0	90,000	0	0	0	3,187	06/01/2016	
29103D-AG-1	EMERA US FINANCE LP 144A		VARIOUS		55,017	53,000	52,854	0	0	3	0	3	0	52,858	0	2,159	2,159	498	06/15/2026	
29103D-AK-2	EMERA US FINANCE LP 144A		PERSHING LLC		24,917	25,000	24,822	0	0	1	0	1	0	24,823	0	94	94	633	06/15/2046	
29273R-AT-6	ENERGY TRANSFER PRTRNS L P		PERSHING LLC		22,950	25,000	22,602	0	0	2	0	2	0	22,604	0	346	346	526	02/01/2043	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		BANC OF AMERICA SEC LLC		47,849	50,000	49,914	49,918	0	4	0	4	0	49,922	0	(2,073)	(2,073)	1,285	06/01/2025	
29364A-AK-4	ENTERGY LA LLC		WACHOVIA SECURITIES LLC		1,088,865	900,000	1,025,397	1,020,052	(8,518)	0	0	(8,518)	0	1,011,534	0	77,331	77,331	44,145	11/01/2024	
26875P-AK-7	EOG RES INC.		SCOTIA CAPITAL (USA) INC.		23,016	25,000	24,976	24,978	0	0	0	0	0	24,979	0	(1,962)	(1,962)	144	03/15/2023	
26884A-AZ-6	ERP OPER LTD PARTNERSHIP		VARIOUS		272,606	245,000	263,971	259,573	0	(1,053)	0	(1,053)	0	258,520	0	14,086	14,086	8,750	12/15/2021	
26884A-BD-4	ERP OPER LTD PARTNERSHIP		WACHOVIA SECURITIES LLC		227,815	225,000	219,431	219,573	0	36	0	36	0	219,609	0	8,206	8,206	1,787	06/01/2025	
31428X-BB-1	FEDEX CORP.		MLPFS		30,428	30,000	27,639	27,647	0	28	0	28	0	27,675	0	2,753	2,753	1,380	02/01/2045	
31620H-AU-0	FIDELITY NATL INFORMATION SVCS.		PERSHING LLC		29,654	30,000	30,250	0	0	0	0	0	0	30,250	0	(596)	(596)	135	08/15/2046	
316773-CK-4	Fifth Third Bancorp.		MATURITY		55,000	55,000	55,323	55,005	0	(5)	0	(5)	0	55,000	0	0	0	997	01/25/2016	
316770-AV-1	Fifth Third BK CIN OHIO MTN BE		GOLDMAN SACHS & CO.		200,374	200,000	199,636	199,833	0	54	0	54	0	199,886	0	488	488	3,037	02/28/2018	
341081-FM-4	FLORIDA PWR & LT CO.		FTN FINANCIAL SECURITIES CORP.		149,426	140,000	139,772	139,774	0	12	0	12	0	139,786	0	9,640	9,640	3,160	12/01/2025	
345397-VC-4	FORD MOTOR CREDIT CO LLC		CITIGROUP GBL MKT INC/SAL		203,434	200,000	238,266	212,236	0	(8,905)	0	(8,905)	0	203,331	0	103	103	12,000	12/15/2016	
345397-WB-5	FORD MOTOR CREDIT CO LLC		MATURITY		500,000	500,000	530,960	503,600	0	(3,600)	0	(3,600)	0	500,000	0	0	0	10,518	04/15/2016	
345397-WA-7	Ford Motor Credit Co Lic Sr Nt		MATURITY		825,000	825,000	847,408	828,738	0	(3,738)	0	(3,738)	0	825,000	0	0	0	16,434	06/15/2016	
345370-CS-7	FORD MTR CO DEL.		CITIGROUP GBL MKT INC/SAL		29,990	30,000	30,000	0	0	0	0	0	0	30,000	0	(10)	(10)	49	12/08/2046	
35671D-BD-6	FREEMONT-MCMORAN COPPER & GOLD		GOLDMAN SACHS & CO.		445,500	450,000	446,679	446,285	0	436	0	436	0	448,720	0	(3,220)	(3,220)	9,381	03/15/2018	
369626-3M-4	General Elec Cap Corp Mtn Be		TENDERED BACK TO COMPANY		593,313	550,000	595,791	587,674	0	(10)	0	(10)	0	587,664	0	5,648	5,648	7,597	11/15/2067	
369626-4B-7	GENERAL ELEC CAP CORP MTN BE		VARIOUS		136,592	93,000	117,159	116,332	0	(493)	0	(493)	0	115,840	0	20,753	20,753	8,494	01/10/2039	
369604-BH-5	GENERAL ELECTRIC CO.		DEUTSCHE BANK SECS.		17,122	15,000	14,815	14,821	0	3	0	3	0	14,823	0	2,299	2,299	746	03/11/2044	
37045X-BD-7	GENERAL MTRS FINL CO INC.		PERSHING LLC		173,982	175,000	174,874	174,877	0	1	0	1	0	174,878	0	(896)	(896)	1,043	11/24/2020	
372917-AS-3	GENZYME CORP.		MILLENNIUM ADVISORS, LLC		128,918	115,000	125,267	120,510	0	(827)	0	(827)	0	119,683	0	9,236	9,236	4,440	06/15/2020	
375558-AS-2	GILEAD SCIENCES INC.		VARIOUS		12,364	10,000	9,977	9,979	0	0	0	0	0	9,979	0	2,385	2,385	494	12/01/2041	
381416-GO-1	Goldman Sachs Group Inc.		PIERPONT SECURITIES LLC		366,938	325,000	334,100	331,348	0	(284)	0	(284)	0	331,064	0	35,874	35,874	12,228	07/27/2021	
381416-YP-6	GOLDMAN SACHS GROUP INC.		CITIGROUP GBL MKT INC/SAL		51,232	50,000	49,898	49,904	0	13	0	13	0	49,917	0	1,314	1,314	688	09/15/2020	
381416-YR-2	GOLDMAN SACHS GROUP INC.		VARIOUS		408,552	385,000	384,517	357,766	0	102	0	102	0	384,651	0	23,901	23,901	13,051	10/21/2025	
38143U-8H-7	GOLDMAN SACHS GROUP INC.		GOLDMAN SACHS & CO.		355,646	350,000	365,719	0	0	(86)	0	(86)	0	365,633	0	(9,987)	(9,987)	3,130	02/25/2026	
38145E-AF-7	GOLDMAN SACHS GROUP INC.		GOLDMAN SACHS & CO.		75,243	75,000	75,254	0	0	(3)	0	(3)	0	75,251	0	(9)	(9)	429	11/15/2021	
38148L-AE-6	GOLDMAN SACHS GROUP INC.		VARIOUS		275,000	275,000	277,120	277,077	0	(6)	0	(6)	0	277,070	0	(1,164)	(1,164)	1,628	05/22/2025	
406216-BH-3	HALLIBURTON CO.		CALLED @ 101.000000		176,570	175,000	174,858	174,861	0	6	0	6	0	174,867	0	1,883	1,883	2,937	11/15/2022	
413875-AR-6	HARRIS CORP DEL.		VARIOUS		52,898	50,000	49,529	49,536	0	26	0	26	0	49,562	0	3,335	3,335	1,568	04/27/2025	
40414L-AL-3	HCP INC.		WACHOVIA SECURITIES LLC		165,485	170,000	169,317	169,445	0	4	0	4	0	169,449	0	(3,964)	(3,964)	3,056	08/15/2024	
40414L-AM-1	HCP INC.		WACHOVIA SECURITIES LLC		79,047	85,000	84,307	84,364	0	5	0	5	0	84,368	0	(5,322)	(5,322)	1,453	02/01/2025	
42824C-AY-5	HEWLETT PACKARD ENTERPRISE		CITIGROUP GBL MKT INC/SAL		54,021	55,000	56,568	0	(2)	0	(2)	0	0	56,566	0	(2,635)	(2,635)	2,081	10/15/2045	
437076-BF-8	HOME DEPOT INC.		PERSHING LLC		46,893	40,000	40,446	40,444	0	(5)	0	(5)	0	40,439	0	6,454	6,454	1,633	03/15/2045	
437076-BH-4	HOME DEPOT INC.		SG COWEN SECURITIES CORP.		602,679	550,000	548,620	548,633	0	7	0	7	0	548,640	0	54,039	54,039	13,700	04/01/2046	
437076-BK-7	HOME DEPOT INC.		WACHOVIA SECURITIES LLC		65,709	60,000	59,914	59,916	0	4	0									

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
494568-AJ-0	KINDER MORGAN INC DEL		12/22/2016	VARIOUS		52,439	55,000	55,216	0	0	(1)	0	(1)	0	55,215	0	(2,776)	(2,776)	2,049	02/15/2046
501044-CS-8	KROGER CO		09/20/2016	JEFFERIES & COMPANY		161,966	150,000	149,937	149,950	0	4	0	4	0	149,954	0	12,011	12,011	6,609	08/01/2023
501044-DA-6	KROGER CO		09/20/2016	MILLENNIUM ADVISORS, LLC		202,494	200,000	199,768	200,000	0	52	0	52	0	199,820	0	2,674	2,674	2,756	01/15/2019
524901-AR-6	LEGG MASON INC		03/17/2016	STIFEL NICOLAUS & CO INC		120,948	125,000	129,368	129,362	0	(14)	0	(14)	0	129,348	0	(8,400)	(8,400)	4,824	01/15/2044
534187-AW-9	LINCOLN NATL CORP IND		10/25/2016	VARIOUS		53,920	45,000	53,332	53,327	0	(156)	0	(156)	0	53,171	0	749	749	2,703	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND		12/20/2016	TENDERED BACK TO COMPANY		104,594	90,000	89,130	89,607	0	97	0	97	0	89,704	0	14,889	14,889	11,572	07/01/2019
534187-BA-6	LINCOLN NATL CORP IND		09/26/2016	VARIOUS		95,801	75,000	74,842	74,852	0	2	0	2	0	74,854	0	20,947	20,947	3,747	06/15/2040
534187-BD-0	Lincoln Natl Corp Ind		05/10/2016	SCOTT & STRINGFELLOW INC		88,896	85,000	84,312	84,450	0	22	0	22	0	84,472	0	4,424	4,424	2,380	09/01/2023
534187-BE-8	LINCOLN NATL CORP IND		09/06/2016	SOUTHWEST SECURITIES, INC		56,190	55,000	54,912	54,918	0	5	0	5	0	54,923	0	1,267	1,267	1,843	03/09/2025
539830-BD-0	LOCKHEED MARTIN CORP		03/28/2016	CITIGROUP GBL MKT INC/SAL		72,130	75,000	74,190	74,203	0	4	0	4	0	74,207	0	(2,077)	(2,077)	1,663	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP		10/27/2016	PERSHING LLC		86,823	75,000	73,889	73,891	0	12	0	12	0	73,904	0	12,919	12,919	3,009	05/15/2046
54008P-AA-1	LOCKWOOD GROVE CLO LTD 144A		10/25/2016	PRINCIPAL RECEIPT		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	12,131	01/25/2024
554480-AP-1	MACK-CALI RLTY L P		12/23/2016	CALLED @ 115.3136600		57,657	50,000	49,573	49,806	0	47	0	47	0	49,853	0	7,804	7,804	5,317	08/15/2019
55279H-AJ-9	MANUFACTURER AND TRADERS		09/12/2016	CITIGROUP GBL MKT INC/SAL		252,518	250,000	249,882	249,882	0	19	0	19	0	249,902	0	2,616	2,616	5,819	02/06/2020
56585A-AH-5	MARATHON PETE CORP		02/08/2016	BANC OF AMERICA SEC LLC		47,165	68,000	67,458	67,465	0	1	0	1	0	67,466	0	(20,302)	(20,302)	1,310	09/15/2044
56585A-AM-4	MARATHON PETE CORP		01/12/2016	WACHOVIA SECURITIES LLC		141,720	155,000	154,608	154,608	0	0	0	0	0	154,608	0	(12,889)	(12,889)	781	12/15/2045
571748-AZ-5	MARSH & MCLENNAN COS INC		12/22/2016	CITIGROUP GBL MKT INC/SAL		25,308	25,000	24,981	24,981	0	1	0	1	0	24,983	0	325	325	1,208	03/14/2026
575767-AG-3	MASSACHUSETTS MUT LIFE		08/05/2016	VARIOUS		126,611	80,000	99,029	97,593	0	(212)	0	(212)	0	97,381	0	29,230	29,230	4,825	06/01/2039
55265K-J9-1	MASTR ASSET TR 2003-8		12/27/2016	PRINCIPAL RECEIPT		18,248	18,248	18,522	18,517	0	(269)	0	(269)	0	18,248	0	0	0	427	09/25/2033
585055-BT-2	MEDTRONIC INC		12/22/2016	VARIOUS		51,590	48,000	47,576	47,591	0	11	0	11	0	47,601	0	3,989	3,989	2,249	03/15/2035
585055-BU-9	MEDTRONIC INC		09/20/2016	VARIOUS		854,850	750,000	747,990	748,024	0	12	0	12	0	748,036	0	106,814	106,814	23,767	03/15/2045
589331-AN-7	MERCK & CO INC		09/21/2016	(USA)		219,832	200,000	228,356	222,514	0	(4,539)	0	(4,539)	0	217,974	0	1,858	1,858	7,306	06/30/2019
590188-JN-9	MERRILL LYNCH & CO INC		09/12/2016	MARKETAXESS CORP		377,033	340,000	363,654	348,993	0	(2,046)	0	(2,046)	0	346,947	0	30,086	30,086	19,479	11/15/2018
590188-N6-4	MERRILL LYNCH CO INC MTN BE		07/21/2016	GOLDMAN SACHS & CO		752,003	690,000	817,291	762,895	0	(17,143)	0	(17,143)	0	745,752	0	6,251	6,251	35,710	04/25/2018
59156R-AP-3	MetLife Inc		03/14/2016	JP MORGAN SECS INC-FI		152,513	150,000	63,000	63,031	0	1	0	1	0	63,032	0	89,480	89,480	2,421	12/15/2066
59156R-AU-2	MetLife Inc		06/01/2016	MATURITY		110,000	110,000	109,739	109,981	0	19	0	19	0	110,000	0	0	0	3,713	06/01/2016
59156R-AV-0	MetLife Inc		02/26/2016	JP MORGAN SECS INC-FI		280,725	190,000	237,500	233,868	0	(6)	0	(6)	0	233,862	0	46,863	46,863	11,971	08/01/2069
59156R-BM-9	NETLIFE INC		01/26/2016	UBS WARBURG LLC		120,205	125,000	124,285	124,336	0	4	0	4	0	124,341	0	(4,136)	(4,136)	1,542	03/01/2025
594918-BA-1	MICROSOFT CORP		09/12/2016	CITIGROUP GBL MKT INC/SAL		148,895	145,000	144,749	144,779	0	24	0	24	0	144,802	0	4,092	4,092	3,759	02/12/2022
61166W-AP-6	MORGAN STANLEY		09/20/2016	GOLDMAN SACHS & CO		35,431	35,000	33,866	33,866	0	8	0	8	0	33,874	0	1,557	1,557	1,058	07/15/2044
61166W-AV-3	MORGAN STANLEY		09/20/2016	VARIOUS		62,368	65,000	59,426	59,445	0	61	0	61	0	59,506	0	2,861	2,861	2,171	04/15/2045
617446-BC-6	MORGAN STANLEY		11/15/2016	VARIOUS		647,511	625,000	648,029	647,620	0	(840)	0	(840)	0	646,780	0	731	731	20,594	07/23/2025
61746B-EA-0	MORGAN STANLEY		12/22/2016	PERSHING LLC		173,551	175,000	176,047	176,047	0	(10)	0	(10)	0	176,037	0	(2,486)	(2,486)	458	04/21/2021
61746B-EC-6	MORGAN STANLEY		12/22/2016	PERSHING LLC		49,659	50,000	50,176	50,176	0	(1)	0	(1)	0	50,174	0	(515)	(515)	206	10/24/2023
61747Y-DW-2	MORGAN STANLEY		09/21/2016	PERSHING LLC		137,863	135,000	134,881	134,902	0	17	0	17	0	134,919	0	2,944	2,944	4,134	01/27/2020
61747Y-DX-0	MORGAN STANLEY		09/12/2016	STATE STREET GLOBAL		250,702	250,000	250,000	250,000	0	0	0	0	0	250,000	0	702	702	3,819	01/27/2020
61761J-ZN-2	MORGAN STANLEY		11/08/2016	MORGAN STANLEY & CO INC		333,197	325,000	316,553	316,568	0	506	0	506	0	317,074	0	16,123	16,123	13,586	04/23/2027
61765A-AA-2	MORGAN STANLEY CAP I 2015-XLF144A		12/16/2016	PRINCIPAL RECEIPT		23,045	23,045	23,045	23,045	0	0	0	0	0	23,045	0	0	0	311	08/14/2031
64129F-AZ-1	NEUBERGER BERMAN CLO 144A		10/25/2016	PRINCIPAL RECEIPT		78,930	78,930	78,930	78,930	0	0	0	0	0	78,930	0	0	0	406	07/25/2023
650044-AH-8	NOBLE ENERGY INC		01/19/2016	VARIOUS		107,770	125,000	119,231	119,379	0	26	0	26	0	119,405	0	(11,635)	(11,635)	907	11/15/2024
666807-BJ-0	NORTHROP GRUMMAN CORP		08/04/2016	VARIOUS		158,972	155,000	146,600	146,647	0	82	0	82	0	146,730	0	12,242	12,242	3,847	04/15/2045
66989H-AK-4	NOVARTIS CAPITAL CORP		08/03/2016	BANC OF AMERICA SEC LLC		223,924	200,000	196,058	196,066	0	40	0	40	0	196,106	0	27,818	27,818	5,733	11/20/2045
677347-CF-1	OHIO EDISON CO		09/19/2016	PERSHING LLC		74,231	50,000	76,534	74,932	0	(456)	0	(456)	0	74,476	0	(245)	(245)	3,861	10/15/2038
681919-AS-5	Omnicom Group Inc		04/15/2016	MATURITY		200,000	200,000	229,674	202,596	0	(2,596)	0	(2,596)	0	200,000	0	0	0	5,900	04/15/2016
68267Y-AA-8	ONEMAIN FINL TR 2014 144A CLO		12/19/2016	PRINCIPAL RECEIPT		537,911	537,911	537,899	539,400	0	(1,490)	0	(1,490)	0	537,911	0	0	0	8,768	06/18/2024
68268N-AB-9	ONEOK PARTNERS LP		10/03/2016	MATURITY		175,000	175,000	197,817	178,399	0	(3,399)	0	(3,399)	0	175,000	0	0	0	10,763	10/01/2016
68389X-AV-7	ORACLE CORP		10/27/2016	JP MORGAN SECS INC-FI		53,465	50,000	52,084	51,998	0	(61)	0	(61)	0	51,937	0	1,528	1,528	2,825	07/08/2034
68389X-BF-1	ORACLE CORP		09/20/2016	VARIOUS		66,467	65,000	61,380	61,400	0	43	0	43	0	61,443	0	5,024	5,024	2,269	05/15/2045
68389X-BK-0	ORACLE CORP		12/22/2016	VARIOUS		348,043	350,000	352,772	352,700	0	(114)	0	(114)	0	352,658	0	(4,615)	(4,615)	1,623	09/15/2021
694476-AD-4	PACIFIC LIFE CORP 144A		08/24/2016	FTN FINANCIAL SECURITIES		167,060	150,000	148,621	148,676	0	15	0	15	0	148,691	0	18,369	18,369	8,307	01/30/2043
713448-CO-9	PEPSICO INC		08/04/2016	CITIGROUP GBL MKT INC/SAL		62,636	55,000	54,926	54,927	0	1	0	1	0	54,928	0	7,708	7,708	1,864	10/22/2044
718546-AJ-3	PHILLIPS 66 SR NT																			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	
74928H-AW-6	RBCSF TRUST 2010-RR3 144A		VARIOUS		737,684	737,684	772,779	757,999	0	(19,086)	0	(19,086)	0	738,912	0	(1,229)	(1,229)	29,919	01/16/2049	
776743-AD-6	ROPER TECHNOLOGIES INC.		BANC OF AMERICA SEC LLC		20,038	20,000	19,997	0	0	0	0	0	19,997	0	41	41	0	12/15/2026		
80282K-AA-4	Santander Hldgs Usa Inc.		MATURITY		35,000	35,000	34,846	34,990	0	0	0	0	35,000	0	0	0	8,809	04/19/2016		
806851-AC-5	SCHLUMBERGER HLDGS CORP 144A		VARIOUS		522,219	500,000	499,720	424,050	0	74	0	74	0	499,804	0	22,415	22,415	8,469	12/21/2020	
828807-CV-7	SIMON PPTY GROUP LP		GOLDMAN SACHS & CO.		61,214	60,000	60,640	60,628	0	(4)	0	(4)	0	60,624	0	590	590	963	09/01/2025	
78442F-EK-0	Sim Corp.		MATURITY		499,000	499,000	494,010	498,912	0	88	0	88	0	499,000	0	0	0	15,994	01/25/2016	
78442G-SC-1	SLM STUDNET LOAN TR 2006-3		PRINCIPAL RECEIPT		47,731	47,731	47,546	47,672	0	59	0	59	0	47,731	0	0	0	175	07/25/2019	
842587-CX-3	SOUTHERN CO.		PERSHING LLC		16,044	15,000	14,922	0	0	0	0	0	14,923	0	1,122	1,122	204	07/01/2046		
845743-BP-7	SOUTHWESTERN PUB SVC CO.		VARIOUS		384,935	375,000	376,118	376,081	0	(11)	0	(11)	0	376,070	0	8,866	8,866	1,840	06/15/2024	
857477-AN-3	STATE STR CORP.		VARIOUS		446,470	425,000	428,665	428,380	0	(219)	0	(219)	0	428,162	0	18,308	18,308	5,638	12/16/2024	
86213C-AB-1	STORE MSTR FDG I-VI 2015-1 144A		VARIOUS		908,729	897,000	896,534	899,446	0	(364)	0	(364)	0	899,082	0	9,647	9,647	29,352	04/20/2045	
863667-AJ-0	STRYKER CORP.		MORGAN STANLEY & CO INC.		27,339	25,000	24,724	2	0	2	0	2	0	24,726	0	2,613	2,613	617	03/15/2046	
86944B-AB-9	SUTTER HEALTH		BANK OF NEW YORK		1,251,463	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	1,463	1,463	22,669	08/15/2053	
87165B-AG-8	SYNCHRONY FINL		PIERPONT SECURITIES LLC		229,266	225,000	224,651	224,660	0	6	0	6	0	224,666	0	4,600	4,600	6,778	07/23/2025	
87612E-AV-8	TARGET CORP.		BAIRD (ROBERT W) & CO INC.		21,853	20,000	22,012	21,682	0	(249)	0	(249)	0	21,433	0	420	420	904	07/15/2020	
88732J-AU-2	TIME WARNER CABLE INC.		VARIOUS		643,618	625,000	673,263	669,764	0	(2,542)	0	(2,542)	0	667,222	0	(23,604)	(23,604)	28,298	06/15/2039	
88732J-AW-8	TIME WARNER CABLE INC.		WACHOVIA SECURITIES LLC		148,709	140,000	156,438	151,918	0	(231)	0	(231)	0	151,687	0	(2,977)	(2,977)	3,558	02/01/2020	
88732J-BA-5	Time Warner Cable Inc.		WACHOVIA SECURITIES LLC		55,810	55,000	57,455	56,936	0	(26)	0	(26)	0	56,910	0	(1,099)	(1,099)	935	09/01/2021	
89417E-AE-9	TRAVELERS COMPANIES INC.		MORGAN STANLEY & CO INC.		161,117	150,000	129,479	143,412	0	1,810	0	1,810	0	145,222	0	15,894	15,894	7,250	05/15/2018	
90781B-EF-1	UNION PAC CORP.		MLPFS		49,992	45,000	44,790	44,791	0	2	0	2	0	44,793	0	5,200	5,200	1,468	11/15/2045	
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		PRINCIPAL RECEIPT		6,478	6,478	6,478	6,478	0	0	0	0	0	6,478	0	0	0	209	02/15/2027	
913017-BJ-7	United Technologies Corp.		WACHOVIA SECURITIES LLC		145,400	120,000	120,990	120,853	0	(7)	0	(7)	0	120,846	0	24,555	24,555	2,916	05/01/2035	
902973-AV-8	US Bancorp Del.		MATURITY		430,000	430,000	427,193	429,948	0	52	0	52	0	430,000	0	0	0	7,400	02/01/2016	
922776-AE-7	VENTAS RLT LTD PARTNERSHIP		CITIGROUP GBL MKT INC/SAL		110,708	115,000	114,612	114,645	0	3	0	3	0	114,647	0	(3,939)	(3,939)	2,024	02/01/2025	
92343V-BR-4	VERIZON COMMUNICATIONS INC.		VARIOUS		606,940	525,000	523,942	524,137	0	54	0	54	0	524,192	0	82,749	82,749	24,906	09/15/2023	
92343V-CH-5	VERIZON COMMUNICATIONS INC.		BANC OF AMERICA SEC LLC		2,048,163	1,985,000	1,985,000	1,985,000	0	0	0	0	0	1,985,000	0	63,163	63,163	33,869	02/21/2020	
92343V-CX-8	VERIZON COMMUNICATIONS INC.		VARIOUS		119,731	110,000	106,154	106,169	0	38	0	38	0	106,207	0	13,525	13,525	5,265	08/21/2046	
92343V-CM-4	VERIZON COMMUNICATIONS INC.		RBC DAIN RAUSCHER		84,227	78,000	78,000	78,000	0	0	0	0	0	78,000	0	6,227	6,227	4,170	08/21/2054	
92343V-CX-0	VERIZON COMMUNICATIONS INC.		MORGAN STANLEY & CO INC.		61,624	60,000	54,345	54,360	0	18	0	18	0	54,378	0	7,247	7,247	1,553	09/15/2048	
92343V-CZ-5	VERIZON COMMUNICATIONS INC.		VARIOUS		142,467	140,000	134,743	134,778	0	32	0	32	0	134,809	0	7,657	7,657	4,205	03/15/2055	
92343V-DD-3	VERIZON COMMUNICATIONS INC.		GOLDMAN SACHS & CO.		22,736	25,000	24,387	0	0	34	0	34	0	24,400	0	(1,665)	(1,665)	268	08/15/2026	
92553P-AJ-6	Viacom Inc New		GOLDMAN SACHS & CO.		49,648	45,000	44,709	44,718	0	3	0	3	0	44,721	0	4,927	4,927	2,720	09/01/2043	
92826C-AF-9	VISA INC.		CITIGROUP GBL MKT INC/SAL		210,632	180,000	179,699	179,700	0	3	0	3	0	179,703	0	30,930	30,930	5,288	12/14/2045	
92978M-AS-5	WACHOVIA CMBS 2006-C28 144A		PRINCIPAL RECEIPT		599,187	599,187	593,195	596,262	0	2,925	0	2,925	0	599,187	0	0	0	2,018	10/15/2048	
93364L-AD-0	WAMU CMBS 2007-SL3 144A		VARIOUS		607,187	600,000	627,000	624,365	0	(2,162)	0	(2,162)	0	627,203	0	(15,016)	(15,016)	26,773	03/23/2045	
94106L-BA-6	WASTE MGMT INC DEL		PERSHING LLC		121,213	115,000	114,510	114,547	0	27	0	27	0	114,574	0	6,640	6,640	3,474	03/01/2025	
922890H-AB-8	WEA FIN LLC WESTFIELD UK & EU 144A		CITIGROUP GBL MKT INC/SAL		604,020	600,000	601,962	601,569	0	(391)	0	(391)	0	601,178	0	2,842	2,842	20,340	09/17/2019	
94974B-RS-2	WELLS FARGO & CO NEW		VARIOUS		74,451	75,000	75,752	0	0	(14)	0	(14)	0	75,737	0	(1,287)	(1,287)	524	03/04/2021	
94974B-GF-1	WELLS FARGO CO MTN BE		BARCLAYS CAP INC.		348,908	350,000	349,524	349,608	0	3	0	3	0	349,611	0	(703)	(703)	3,428	01/30/2020	
94974B-GL-8	WELLS FARGO CO MTN BE		MORGAN STANLEY & CO INC.		113,875	105,000	104,601	104,613	0	19	0	19	0	104,632	0	9,225	9,225	5,268	07/22/2027	
94974B-GN-4	WELLS FARGO CO MTN BE		WACHOVIA SECURITIES LLC		504,376	500,000	500,000	500,000	0	0	0	0	0	500,000	0	4,376	4,376	6,554	07/22/2020	
94974B-GP-9	WELLS FARGO CO MTN BE		BANK OF NY/MIZUHO SECS USA		201,644	200,000	201,804	201,769	0	(6)	0	(6)	0	201,763	0	(119)	(119)	2,229	09/29/2025	
94974B-GR-5	WELLS FARGO CO MTN BE		WACHOVIA SECURITIES LLC		180,038	180,000	179,807	179,810	0	1	0	1	0	179,812	0	226	226	561	12/07/2020	
96950F-AK-0	WILLIAMS PARTNERS L P.		VARIOUS		109,406	150,000	104,858	104,858	0	61	0	61	0	104,918	0	4,488	4,488	2,554	11/15/2043	
98419M-AA-8	Xylem Inc Sr Nt		CALLED @ 101.1116500		176,945	175,000	184,408	176,598	0	(614)	0	(614)	0	175,984	0	961	961	3,469	09/20/2016	
009089-AA-1	AIR CANADA 2013-1A PTC 144A		Sink PMT @ 100.0000000		12,877	12,877	12,877	0	0	0	0	0	0	12,877	0	0	0	398	11/15/2026	
032479-AD-9	ANADARKO FINANCE C 7.5% BDS 1/5/20		LBS WARBURG LLC		313,250	350,000	460,810	453,177	0	(408)	0	(408)	0	452,769	0	(39,519)	(39,519)	7,073	05/01/2031	
775109-BE-0	ROGERS COMMUNICATIONS INC.		BARCLAYS CAP INC.		84,364	85,000	84,364	84,369	0	4	0	4	0	84,372	0	(342)	(342)	462	12/15/2025	
867229-AE-6	SUNCOR ENERGY INC NEW		MORGAN STANLEY & CO INC.		11,208	9,000	11,820	0	0	(24)	0	(24)	0	11,795	0	(587)	(587)	245	06/15/2038	
055451-AV-0	BHP BILLITON FIN USA LTD.		MORGAN STANLEY & CO INC.		40,186	35,000	36,193	36,187	0	(15)	0	(15)	0	36,172	0	4,014	4,014	1,711	09/30/2043	
55680P-AA-2	MACQUARIE BK LTD 144A		BARCLAYS CAP INC.		760,845	750,000	822,158	775,786	0	(16,306)	0	(16,306)	0	759,481	0	1,364	1,364	41,042	02/22/2017	
767201-AC-0	Rio Tinto Fin Usa Ltd.		JP MORGAN CHASE/HSECSI		110,833	100,000	112,470	104,246	0	(702)	0	(702)	0	103,544	0	7,289	7,289	5,940	07/15/2018	
767201-AS-5	RIO TINTO FIN USA LTD.		VARIOUS		83,963	93,000	92,561	92,572	0	1	0	1	0	92,573	0	(8,610)	(8,610)	304	06/15/2025	
92765V-AA-5	VIRGIN AUSTRALIA 2013-1A 144A		Sink PMT @ 100.0000000		65,263	65,263	65,263	0	0	0	0	0	0	65,263	0	0	0	1,663	04/23/2025	
950840-AC-2	WESFARMERS LTD 144A		STATE STREET BK & TR CO.		399,692	400,000	400,000	400,000	0	0	0	0	0							

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	
929260-AA-5	WG HORIZON CLO I 2006-1 144A	C	08/24/2016	PRINCIPAL RECEIPT	96,515	96,515	94,705	94,707	0	1,808	0	1,808	0	96,515	0	0	0	324	05/24/2019	
059678-AB-1	BANCO SANTANDER CHILE NEW 144A	C	03/08/2016	MORGAN STANLEY & CO INC	621,712	650,000	614,813	622,187	0	664	0	664	0	622,852	0	(1,140)	(1,140)	44,254	09/20/2022	
518177-AB-8	LATAM AIRLINES GROUP SA	C	11/15/2016	PRINCIPAL RECEIPT	27,643	27,643	25,052	0	0	2,592	0	2,592	0	27,643	0	0	0	291	11/15/2027	
F2893T-AF-3	EDF S A	C	03/21/2016	VARIOUS	457,375	500,000	511,185	509,987	0	(250)	0	(250)	0	509,737	0	(52,362)	(52,362)	16,946	01/29/2049	
89153V-AG-4	TOTAL CAPITAL	C	09/19/2016	PERSHING LLC	81,665	75,000	81,381	80,797	0	(469)	0	(469)	0	80,329	0	1,336	1,336	3,291	01/15/2024	
25152R-5F-6	DEUTSCHE BK AG	C	09/02/2016	VARIOUS	169,831	170,000	169,482	0	0	23	0	23	0	169,504	0	327	327	1,411	05/12/2021	
361640-6M-5	GE CAPITAL INTERNATIONAL FDG	C	09/20/2016	BARCLAYS CAP INC	215,446	200,000	195,976	196,036	0	244	0	244	0	196,280	0	19,166	19,166	6,128	11/15/2025	
361640-NA-2	GE CAPITAL INTERNATIONAL FDG	D	09/19/2016	JEFFERIES & COMPANY	333,465	300,000	292,076	292,130	0	171	0	171	0	292,300	0	41,165	41,165	12,002	11/15/2035	
82481L-AC-3	SHIRE ACQUISITIONS INVTs IRL	C	12/22/2016	PERSHING LLC	47,139	50,000	49,994	0	0	0	0	0	0	49,994	0	(2,855)	(2,855)	379	09/23/2023	
97063P-AA-2	Willis Group Hldgs Public Ltd	C	03/15/2016	MATURITY	75,000	75,000	74,615	74,982	0	18	0	18	0	75,000	0	0	0	1,547	03/15/2016	
46115H-AG-2	Intesa Sanpaolo S P A 144A	C	01/15/2016	MATURITY	700,000	700,000	699,762	699,997	0	3	0	3	0	700,000	0	0	0	10,938	01/15/2016	
585270-AA-9	MEIJI YASUDA LIFE INS CO 144A	D	09/23/2016	DAIWA SECURITIES AMERICA INC	562,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	62,000	62,000	24,411	10/20/2045	
654579-AD-3	NIPPON LIFE INS CO 144A	D	08/08/2016	NOMURA SEC/FIXED INCOME	222,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	22,500	22,500	8,358	10/16/2044	
65535H-AD-1	NOMURA HLDGS INC	D	09/13/2016	MATURITY	60,000	60,000	59,798	59,959	0	41	0	41	0	60,000	0	0	0	1,200	09/13/2016	
00507U-AU-5	ACTAVIS FUNDING SCS	C	09/20/2016	PERSHING LLC	26,918	25,000	23,883	23,885	0	12	0	12	0	23,898	0	3,020	3,020	1,214	03/15/2045	
806854-AH-8	SCHLUMBERGER INVT SA	C	07/18/2016	STIEEL NICOLAUS & CO INC	81,608	75,000	81,417	80,819	0	(366)	0	(366)	0	80,454	0	1,154	1,154	1,749	12/01/2023	
02364W-AX-3	AMERICA MOVIL SAB DE CV	C	12/15/2016	PLC	160,500	150,000	165,000	159,996	0	(2,409)	0	(2,409)	0	157,587	0	3,063	3,063	8,813	10/16/2019	
00084D-AJ-9	ABN AMRO BK NV MTRN SR SB 144A	C	01/08/2016	GOLDMAN SACHS & CO	275,132	275,000	274,615	274,622	0	2	0	2	0	274,623	0	509	509	730	06/04/2020	
50247V-AC-3	LYB INTERNATIONAL FINANCE B V	C	09/20/2016	GOLDMAN SACHS & CO	5,265	5,000	4,812	4,812	0	2	0	2	0	4,815	0	450	450	249	03/15/2044	
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	C	09/20/2016	JP MORGAN SECS INC-FI	23,827	25,000	24,588	24,591	0	3	0	3	0	24,594	0	(767)	(767)	1,243	02/26/2055	
62854A-AD-6	MYLAN NV 144A	C	12/22/2016	WACHOVIA SECURITIES LLC	23,163	25,000	25,202	0	0	(4)	0	(4)	0	25,198	0	(2,035)	(2,035)	546	06/15/2026	
71647N-AG-4	PETROBRAS GLEBL FIN B V	C	06/03/2016	TENDERED BACK TO COMPANY	603,000	600,000	599,742	555,000	44,893	37	0	44,930	0	599,930	0	3,070	3,070	13,867	03/17/2017	
71647N-AJ-8	PETROBRAS GLEBL FIN B V	C	06/03/2016	TENDERED BACK TO COMPANY	654,063	650,000	659,100	597,188	56,748	(1,358)	0	55,390	0	652,578	0	1,485	1,485	8,969	03/17/2017	
822582-BP-6	SHELL INTERNATIONAL FIN BV	C	01/22/2016	JP MORGAN SECS INC-FI	299,003	305,000	303,326	303,374	0	18	0	18	0	303,392	0	(4,389)	(4,389)	1,461	11/10/2020	
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH	C	12/14/2016	CITIGROUP GBL MKT INC/SAL	89,863	95,000	94,683	0	0	17	0	17	0	94,699	0	(4,836)	(4,836)	1,094	07/21/2023	
88167A-AF-8	TEVA PHARMACEUTICAL FIN NETH	C	12/14/2016	PERSHING LLC	8,551	10,000	9,917	0	0	1	0	1	0	9,917	0	(1,366)	(1,366)	169	10/01/2046	
50066M-AA-5	KOREA LAND & HOUSING CORP 144A	C	09/13/2016	GOLDMAN SACHS INTERNATIONAL LI	502,250	500,000	498,140	499,080	0	402	0	402	0	499,482	0	2,768	2,768	10,521	08/02/2017	
05945A-C9-3	BANCO BILBAO VIZCAYA N Y CO	C	05/16/2016	MATURITY	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	5,075	05/16/2016	
65557C-AO-6	NORDEA BK AB MTRN 144A	C	09/19/2016	WACHOVIA SECURITIES LLC	453,200	450,000	448,527	448,589	0	366	0	366	0	448,955	0	4,244	4,244	8,555	09/17/2018	
65557C-AR-4	NORDEA BK AB MTRN 144A	C	01/04/2016	MORGAN STANLEY & CO INC	408,803	410,000	409,024	409,081	0	2	0	2	0	409,082	0	(280)	(280)	3,132	09/17/2020	
830516-AE-8	SKANDINAVISKA ENSKILDA BAWKEN 144A	C	01/05/2016	JP MORGAN SECS INC-FI	349,360	350,000	348,229	348,276	0	4	0	4	0	348,280	0	1,079	1,079	1,302	11/17/2020	
01959E-AA-6	ALLIED WORLD ASSURN CO HLDGS	D	08/01/2016	MATURITY	50,000	50,000	54,103	50,438	0	(438)	0	(438)	0	50,000	0	0	0	3,750	08/01/2016	
034863-AL-4	ANGLO AMERICAN CAPITAL PLC 144A	C	04/15/2016	MATURITY	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,610	04/15/2016	
046353-AM-0	ASTRAZENECA PLC	C	09/20/2016	VARIOUS	81,798	75,000	73,952	73,954	0	12	0	12	0	73,966	0	7,832	7,832	2,764	11/16/2045	
06739F-HT-1	BARCLAYS BK PLC	C	01/06/2016	CORPORATE REORGANIZATIONS	204,378	200,000	199,990	199,994	0	0	0	0	0	199,994	0	4,384	4,384	2,000	02/20/2019	
06739F-HV-6	BARCLAYS BK PLC	C	01/06/2016	CORPORATE REORGANIZATIONS	314,286	300,000	307,812	307,792	0	(11)	0	(11)	0	307,781	0	6,505	6,505	1,844	05/15/2024	
055650-BR-8	BP CAP MKTS P L C	C	09/21/2016	JP MORGAN SECS INC-FI	1,117,120	1,000,000	1,174,520	1,114,191	0	(15,055)	0	(15,055)	0	1,099,136	0	17,984	17,984	49,396	03/11/2021	
055650-CX-4	BP CAP MKTS P L C 144A	C	09/21/2016	BANC OF AMERICA SEC LLC	152,289	150,000	150,000	150,000	0	0	0	0	0	150,000	0	2,289	2,289	3,858	02/13/2020	
404280-BA-6	HSBC HLDGS PLC	C	11/03/2016	MLPFS	232,684	225,000	233,771	0	0	(44)	0	(44)	0	233,727	0	(1,043)	(1,043)	3,668	05/25/2023	
513770-AW-7	Lanark Mstr Issuer 2012-3 144A	C	02/22/2016	PRINCIPAL RECEIPT	246,947	246,947	246,947	246,947	0	0	0	0	0	246,947	0	0	0	1,110	12/22/2054	
80281L-AE-5	SANTANDER UK PLC	C	11/03/2016	MORGAN STANLEY & CO INC	49,935	50,000	49,999	0	0	0	0	0	0	49,999	0	(64)	(64)	371	08/05/2021	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)				77,229,559	74,942,587	76,576,725	70,790,273	129,923	(161,185)	0	(31,262)	0	75,802,242	0	1,427,316	1,427,316	1,989,185	XXX	
Bonds - Hybrid Securities																				
368306-AA-2	GE Capital Trust I		02/03/2016	TENDERED BACK TO COMPANY	183,388	170,000	152,575	152,733	0	3	0	3	0	152,736	0	30,652	30,652	2,348	11/15/2067	
4899999 - Bonds - Hybrid Securities																				
8399997 - Bonds - Subtotals - Bonds - Part 4																				
8399998 - Bonds - Summary item from Part 5 for Bonds																				
8399999 - Bonds - Subtotals - Bonds																				
9999999 Totals																				

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.					
Bonds - U.S. Governments																				
361790-WE-7	GNMA PASS-THRU M SINGLE FAMILY		09/01/2016	CREDIT SUISSE FIRST BOS	09/12/2016	VARIOUS	1,999,999	2,119,374	2,120,507	2,119,082	0	(292)	0	(292)	0	0	1,425	1,425	3,889	3,889
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		10/01/2016	WACHOVIA SECURITIES LLC	10/14/2016	BNP PARIBAS SEC CORP	1,000,001	1,059,649	1,060,938	1,059,417	0	(232)	0	(232)	0	0	1,521	1,521	1,847	1,847
36179R-S8-3	GNMA PASS-THRU M SINGLE FAMILY		04/27/2016	CITIGROUP GBL MKT INC/SAL	05/02/2016	MORGAN STANLEY & CO INC	500,050	515,442	517,082	516,666	0	1,224	0	1,224	0	0	417	417	917	917
36179R-S9-4	GNMA PASS-THRU M SINGLE FAMILY		08/01/2016	WACHOVIA SECURITIES LLC	08/11/2016	RBC DAIN RAUSCHER	500,000	527,031	531,250	526,912	0	(119)	0	(119)	0	0	4,338	4,338	826	826
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		02/01/2016	WACHOVIA SECURITIES LLC	02/10/2016	GOLDMAN SACHS & CO	999,999	1,011,015	1,035,624	1,010,996	0	(19)	0	(19)	0	0	24,628	24,628	1,750	1,750
36179R-XD-6	GNMA PASS-THRU M SINGLE FAMILY		02/10/2016	BARCLAYS CAP INC	02/10/2016	VARIOUS	2,494,878	2,637,359	2,635,607	2,623,881	0	(13,478)	0	(13,478)	0	0	11,726	11,726	48,322	5,094
36179R-ZS-1	GNMA PASS-THRU M SINGLE FAMILY		02/10/2016	GOLDMAN SACHS & CO	06/20/2016	VARIOUS	1,250,000	1,294,604	1,299,121	1,293,376	0	(1,228)	0	(1,228)	0	0	5,745	5,745	13,876	2,188
36179S-EG-8	GNMA PASS-THRU M SINGLE FAMILY		07/01/2016	VARIOUS	10/20/2016	VARIOUS	1,499,409	1,551,183	1,557,438	1,550,834	0	(349)	0	(349)	0	0	6,605	6,605	4,309	2,457
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY		07/01/2016	CREDIT SUISSE	07/14/2016	CITIGROUP GBL MKT INC/SAL	1,000,000	1,037,813	1,046,563	1,037,675	0	(137)	0	(137)	0	0	8,887	8,887	1,583	1,583
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		08/01/2016	WACHOVIA SECURITIES LLC	08/01/2016	MORGAN STANLEY & CO INC	500,000	519,141	522,656	519,141	0	0	0	0	0	0	3,516	3,516	708	708
36179S-JT-5	GNMA PASS-THRU M SINGLE FAMILY		12/01/2016	JP MORGAN SECS INC-FI	12/16/2016	USA TRE	500,000	529,687	515,000	529,527	0	(160)	0	(160)	0	0	(14,528)	(14,528)	972	972
36179S-NW-3	GNMA PASS-THRU M SINGLE FAMILY		12/01/2016	MORGAN STANLEY & CO INC	12/19/2016	GOLDMAN SACHS & CO	499,950	535,123	528,229	534,921	0	(201)	0	(201)	0	0	(6,692)	(6,692)	1,111	1,111
21H030-66-6	GNMA2 JUNBO TBA 30YR TBA 03 000%		06/14/2016	VARIOUS	06/14/2016	VARIOUS	2,750,000	2,845,137	2,847,480	2,845,137	0	0	0	0	0	0	2,344	2,344	4,583	4,583
21H030-60-5	GNMA11 JUNBO TBA 30YR TBA 03 000%		09/26/2016	CITIGROUP GBL MKT INC/SAL	10/27/2016	CITIGROUP GBL MKT INC/SAL	3,000,000	3,140,156	3,123,750	3,140,156	0	0	0	0	0	0	(16,406)	(16,406)	0	0
21H030-60-3	GNMA11 JUNBO TBA 30YR TBA 03 000%		12/13/2016	VARIOUS	12/13/2016	VARIOUS	6,000,000	6,150,703	6,067,969	6,150,703	0	0	0	0	0	0	(82,734)	(82,734)	0	0
21H032-60-9	GNMA11 JUNBO TBA 30YR TBA 03 500%		12/19/2016	VARIOUS	12/19/2016	VARIOUS	2,500,000	2,618,594	2,588,750	2,618,594	0	0	0	0	0	0	(29,844)	(29,844)	4,861	4,861
21H032-68-8	TBA GNMA 11 Junbo 0.00% Mat 30 Yr		08/11/2016	VARIOUS	08/11/2016	VARIOUS	1,000,000	1,058,281	1,058,281	1,058,281	0	0	0	0	0	0	0	0	1,653	1,653
21H030-69-0	TBA GNMA2 SINGLE FAMILY 30YR		09/07/2016	VARIOUS	09/07/2016	VARIOUS	6,000,000	6,285,469	6,286,992	6,285,469	0	0	0	0	0	0	1,523	1,523	0	0
21H030-64-7	TBA GNMA2 SINGLE FAMILY 30YR		10/06/2016	VARIOUS	10/06/2016	VARIOUS	6,000,000	6,274,688	6,285,469	6,274,688	0	0	0	0	0	0	10,781	10,781	0	0
21H040-68-4	TBA GNMA2 SINGLE FAMILY 30YR		10/03/2016	JP MORGAN SECS INC-FI	10/25/2016	JP MORGAN SECS INC-FI	1,000,000	1,070,664	1,070,469	1,070,664	0	0	0	0	0	0	(195)	(195)	2,222	2,222
21H030-62-5	TBA GNMA2 SINGLE FAMILY 30YR 3		02/10/2016	GOLDMAN SACHS & CO	02/10/2016	GOLDMAN SACHS & CO	2,500,000	2,586,343	2,589,136	2,586,343	0	0	0	0	0	0	2,793	2,793	4,375	4,375
21H030-65-8	TBA GNMA2 SINGLE FAMILY 30YR 3		05/02/2016	VARIOUS	05/02/2016	VARIOUS	1,000,000	1,032,422	1,032,422	1,032,422	0	0	0	0	0	0	0	0	1,833	1,833
21H030-67-4	TBA GNMA2 SINGLE FAMILY 30YR 3		07/14/2016	VARIOUS	07/14/2016	VARIOUS	5,750,000	5,995,635	6,006,963	5,995,635	0	0	0	0	0	0	11,328	11,328	9,104	9,104
21H030-68-2	TBA GNMA2 SINGLE FAMILY 30YR 3.5		08/01/2016	VARIOUS	08/01/2016	VARIOUS	1,000,000	1,041,797	1,041,797	1,041,797	0	0	0	0	0	0	0	0	1,417	1,417
21H032-6A-3	TBA GNMA2 SINGLE FAMILY 30YR 3.5		10/14/2016	VARIOUS	10/14/2016	VARIOUS	2,000,000	2,120,586	2,120,586	2,120,586	0	0	0	0	0	0	0	0	3,694	3,694
21H032-68-1	TBA GNMA2 SINGLE FAMILY 30YR 3.5		10/03/2016	MORGAN STANLEY & CO INC	10/25/2016	MORGAN STANLEY & CO INC	1,000,000	1,060,977	1,060,469	1,060,977	0	0	0	0	0	0	(508)	(508)	1,944	1,944
21H032-66-2	TBA GNMA2 SINGLE FAMILY 30YR 3.5		05/19/2016	CREDIT SUISSE FIRST BOS	06/14/2016	CREDIT SUISSE FIRST BOS	1,500,000	1,581,094	1,587,305	1,581,094	0	0	0	0	0	0	6,211	6,211	2,917	2,917
21H032-69-6	TBA GNMA2 SINGLE FAMILY 30YR 4		09/12/2016	VARIOUS	09/12/2016	VARIOUS	4,000,000	4,239,883	4,239,883	4,239,883	0	0	0	0	0	0	0	0	7,778	7,778
21H040-6C-2	TBA GNMA2 SINGLE FAMILY 30YR 4		12/19/2016	VARIOUS	12/19/2016	VARIOUS	2,000,000	2,126,719	2,124,746	2,126,719	0	0	0	0	0	0	(1,973)	(1,973)	4,444	4,444
21H040-63-2	3/1		01/27/2016	MORGAN STANLEY & CO INC	03/16/2016	MORGAN STANLEY & CO INC	500,000	532,227	532,734	532,227	0	0	0	0	0	0	508	508	1,167	1,167
912810-FM-5	UNITED STATES TREAS BDS		02/04/2016	DEUTSCHE BANK SECS	06/10/2016	VARIOUS	200,000	301,282	309,220	299,156	0	(2,126)	0	(2,126)	0	0	10,065	10,065	7,235	2,816
912810-FP-8	UNITED STATES TREAS BDS		03/18/2016	GOLDMAN SACHS & CO	06/10/2016	VARIOUS	320,000	455,997	461,844	454,152	0	(1,845)	0	(1,845)	0	0	7,693	7,693	5,365	1,375
912810-RM-2	UNITED STATES TREAS BDS		12/05/2016	GOLDMAN SACHS & CO	12/19/2016	DEUTSCHE BANK SECS	200,000	195,359	193,984	195,363	0	4	0	4	0	0	(1,379)	(1,379)	580	348
912810-RN-0	UNITED STATES TREAS BDS		02/03/2016	VARIOUS	03/29/2016	JP MORGAN SECS INC-FI	195,000	197,544	203,649	197,545	0	1	0	1	0	0	6,103	6,103	3,079	2,509
912810-RP-5	UNITED STATES TREAS BDS		05/03/2016	VARIOUS	05/09/2016	VARIOUS	1,295,000	1,367,686	1,391,093	1,367,545	0	(141)	0	(141)	0	0	23,547	23,547	15,010	10,361
912810-RO-3	UNITED STATES TREAS BDS		08/05/2016	VARIOUS	08/15/2016	VARIOUS	1,045,000	1,021,746	1,030,758	1,021,761	0	15	0	15	0	0	8,997	8,997	5,119	4,366
912810-RS-9	UNITED STATES TREAS BDS		11/07/2016	VARIOUS	11/29/2016	VARIOUS	1,820,000	1,880,772	1,762,597	1,880,674	0	(98)	0	(98)	0	0	(118,077)	(118,077)	19,892	16,553
912810-RT-7	UNITED STATES TREAS BDS		12/20/2016	VARIOUS	12/20/2016	VARIOUS	2,745,000	2,526,627	2,501,189	2,526,666	0	39	0	39	0	0	(25,477)	(25,477)	13,524	12,993
912810-RU-4	UNITED STATES TREAS BDS		11/15/2016	VARIOUS	12/07/2016	SCOTIA CAPITAL (USA) INC	760,000	746,916	732,820	746,925	0	10	0	10	0	0	(14,106)	(14,106)	898	50
912810-QL-5	4.25%11/15		11/04/2016	VARIOUS	12/19/2016	DEUTSCHE BANK SECS	350,000	462,648	418,865	462,201	0	(447)	0	(447)	0	0	(43,336)	(43,336)	8,876	6,976
912828-2A-7	UNITED STATES TREAS NTS		10/31/2016	VARIOUS	12/06/2016	VARIOUS	9,435,000	9,301,492	9,186,456	9,302,031	0	539	0	539	0	0	(115,576)	(115,576)	24,327	18,006
912828-2B-5	UNITED STATES TREAS NTS		09/12/2016	JP MORGAN SECS INC-FI	09/12/2016	MORGAN STANLEY & CO INC	280,000	278,578	278,709	278,578	0	0	0	0	0	0	131	131	177	177
912828-2C-3	UNITED STATES TREAS NTS		09/19/2016	VARIOUS	09/19/2016	VARIOUS	810,000	809,547	809,634	809,547	0	0	0	0	0	0	87	87	318	299
912828-2F-6	UNITED STATES TREAS NTS		09/23/2016	VARIOUS	10/03/2016	VARIOUS	2,290,000	2,282,734	2,286,661	2,282,743	0	9	0	9	0	0	3,918	3,918	1,649	1,442
912828-2G-4	UNITED STATES TREAS NTS		10/03/2016	GOLDMAN SACHS & CO	10/04/2016	BARCLAYS CAP INC	1,500,000	1,498,711	1,497,419	1,498,712	0	1	0	1	0	0	(1,293)	(1,293)	798	761
912828-FZ-1	UNITED STATES TREAS NTS		10/18/2016	VARIOUS	12/14/2016	BARCLAYS CAP INC	885,000	919,745	901,229	919,030	0	(715)	0	(715)	0	0	(17,801)	(17,801)	2,939	856
912828-JS-0	UNITED STATES TREAS NTS		02/10/2016	GOLDMAN SACHS & CO	03/28/2016	JP MORGAN SECS INC-FI	1,490,000	1,506,646	1,497,450	1,506,131	0	(516)	0	(516)	0	0	(8,681)	(8,681)	11,858	9,231
912828-MS-6	UNITED STATES TREAS NTS		02/10/2016	VARIOUS	03/18/2016	VARIOUS	2,675,000	2,706,172	2,751,558	2,705,840	0	(331)	0	(331)	0	0	45,718	45,718	15,754	10,326
912828-N3-0	UNITED STATES TREAS NTS		01/28/2016	GOLDMAN SACHS & CO	06/27/2016															

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-P7-9	UNITED STATES TREAS NTS		02/29/2016	RBC DAIN RAUSCHER	03/28/2016	VARIOUS	1,350,000	1,347,785	1,334,432	1,347,800	0	15	0	15	0	0	(13,368)	(13,368)	1,267	55
912828-P8-7	UNITED STATES TREAS NTS		03/28/2016	VARIOUS	04/28/2016	VARIOUS	2,415,000	2,395,023	2,389,936	2,395,133	0	110	0	110	0	0	(5,197)	(5,197)	2,024	1,243
912828-O2-9	UNITED STATES TREAS NTS		04/04/2016	MORGAN STANLEY & CO INC.	04/04/2016	BANC OF AMERICA SEC LLC	110,000	109,841	109,785	109,841	0	0	0	0	0	0	(56)	(56)	32	32
912828-O3-7	UNITED STATES TREAS NTS		04/21/2016	VARIOUS	04/21/2016	VARIOUS	1,345,075	1,345,075	1,344,971	1,345,075	0	0	0	0	0	0	(104)	(104)	634	776
912828-O7-6	UNITED STATES TREAS NTS		05/17/2016	VARIOUS	07/13/2016	VARIOUS	975,000	982,837	986,266	982,693	0	(143)	0	(143)	0	0	3,572	3,572	1,626	449
912828-R2-6	UNITED STATES TREAS NTS		05/17/2016	VARIOUS	06/08/2016	VARIOUS	280,000	281,277	281,725	281,273	0	(3)	0	(3)	0	0	452	452	248	119
912828-R3-6	UNITED STATES TREAS NTS		07/14/2016	VARIOUS	07/14/2016	VARIOUS	1,680,000	1,674,576	1,676,948	1,674,573	0	(2)	0	(2)	0	0	2,374	2,374	2,553	2,387
912828-R6-9	UNITED STATES TREAS NTS		06/28/2016	BARCLAYS CAP INC.	07/13/2016	GOLDMAN SACHS & CO.	340,000	348,023	347,184	347,977	0	(45)	0	(45)	0	0	(793)	(793)	664	438
912828-S2-7	UNITED STATES TREAS NTS		07/20/2016	VARIOUS	08/01/2016	VARIOUS	715,000	718,441	717,099	718,402	0	(39)	0	(39)	0	0	(1,303)	(1,303)	488	104
912828-S3-5	UNITED STATES TREAS NTS		06/28/2016	GOLDMAN SACHS & CO.	07/11/2016	RBC DAIN RAUSCHER	610,000	614,540	614,558	614,518	0	(22)	0	(22)	0	0	(63)	(63)	274	0
912828-S7-6	UNITED STATES TREAS NTS		08/22/2016	VARIOUS	08/29/2016	VARIOUS	410,000	410,726	410,278	410,726	0	(1)	0	(1)	0	0	(447)	(447)	95	60
912828-T2-6	UNITED STATES TREAS NTS		10/18/2016	BARCLAYS CAP INC.	10/18/2016	CITIGROUP GBL MKT INC/SAL	250,000	247,412	247,461	247,461	0	0	0	0	0	0	(50)	(50)	179	179
912828-T3-4	UNITED STATES TREAS NTS		10/26/2016	VARIOUS	12/08/2016	VARIOUS	4,360,000	4,340,295	4,320,747	4,340,449	0	153	0	153	0	0	(19,702)	(19,702)	3,321	1,639
912828-T4-2	UNITED STATES TREAS NTS		10/25/2016	VARIOUS	10/25/2016	VARIOUS	5,050,000	5,041,325	5,039,531	5,041,357	0	32	0	32	0	0	(1,827)	(1,827)	2,874	2,482
912828-T6-7	UNITED STATES TREAS NTS		11/15/2016	VARIOUS	11/28/2016	VARIOUS	7,345,000	7,320,739	7,265,608	7,320,864	0	124	0	124	0	0	(55,255)	(55,255)	3,583	1,998
912828-T9-1	UNITED STATES TREAS NTS		11/22/2016	GOLDMAN SACHS & CO.	11/22/2016	CREDIT SUISSE FIRST BOS.	470,000	455,202	455,202	455,202	0	0	0	0	0	0	404	404	485	185
912828-U2-4	UNITED STATES TREAS NTS		12/14/2016	VARIOUS	12/14/2016	VARIOUS	2,180,000	2,124,080	2,104,313	2,124,167	0	87	0	87	0	0	(19,855)	(19,855)	2,243	1,340
912828-U3-2	UNITED STATES TREAS NTS		11/15/2016	VARIOUS	12/08/2016	VARIOUS	3,255,000	3,228,216	3,217,427	3,228,668	0	452	0	452	0	0	(11,241)	(11,241)	1,805	206
912828-U5-7	UNITED STATES TREAS NTS		12/22/2016	VARIOUS	12/23/2016	VARIOUS	1,520,000	1,504,267	1,502,988	1,504,274	0	7	0	7	0	0	(1,286)	(1,286)	2,067	1,410
912828-U6-5	UNITED STATES TREAS NTS		12/19/2016	VARIOUS	12/23/2016	VARIOUS	1,525,000	1,513,239	1,514,009	1,513,255	0	16	0	16	0	0	754	754	1,203	932
912828-XE-5	UNITED STATES TREAS NTS		04/25/2016	WACHOVIA SECURITIES LLC	05/11/2016	GOLDMAN SACHS & CO.	10,000	10,095	10,169	10,094	0	(1)	0	(1)	0	0	75	75	67	61
0599999 - Bonds - U.S. Governments							140,634,285	143,513,003	143,160,529	143,490,604	0	(22,399)	0	(22,399)	0	0	(330,074)	(330,074)	330,714	200,529
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F032-61-7	Fed Natl Mortg Assc Tba Mbp1		12/09/2016	RBC DAIN RAUSCHER	12/23/2016	RBC DAIN RAUSCHER	500,000	512,070	507,871	512,070	0	0	0	0	0	0	(4,199)	(4,199)	826	826
02R022-4B-3	FHLMC GOLD TBA 15YR TBA		11/01/2016	VARIOUS	11/01/2016	VARIOUS	2,000,000	2,065,156	2,065,156	2,065,156	0	0	0	0	0	0	0	0	2,222	2,222
02R022-4C-1	FHLMC GOLD TBA 15YR TBA 02.500%		12/01/2016	VARIOUS	12/01/2016	VARIOUS	1,500,000	1,538,828	1,538,047	1,538,828	0	0	0	0	0	0	(781)	(781)	1,875	1,875
02R030-6C-2	FHLMC GOLD TBA 30 YR TBA 03.000%		12/01/2016	VARIOUS	12/01/2016	VARIOUS	4,000,000	4,081,543	4,051,660	4,081,543	0	0	0	0	0	0	(29,883)	(29,883)	4,000	4,000
02R032-6C-8	FHLMC GOLD TBA 30 YR TBA 03.500%		12/05/2016	VARIOUS	12/05/2016	VARIOUS	2,000,000	2,057,188	2,057,188	2,057,188	0	0	0	0	0	0	0	0	2,333	2,333
02R040-6B-3	FHLMC GOLD TBA 30 YR TBA 04.000%		11/01/2016	VARIOUS	11/01/2016	VARIOUS	1,000,000	1,069,609	1,069,609	1,069,609	0	0	0	0	0	0	0	0	1,444	1,444
02R040-6C-1	FHLMC GOLD TBA 30 YR TBA 04.000%		12/05/2016	VARIOUS	12/05/2016	VARIOUS	4,000,000	4,239,219	4,239,219	4,239,219	0	0	0	0	0	0	0	0	5,333	5,333
02R042-6B-9	FHLMC GOLD TBA 30 YR TBA 04.500%		11/07/2016	VARIOUS	11/07/2016	VARIOUS	2,000,000	2,186,758	2,186,758	2,186,758	0	0	0	0	0	0	0	0	3,250	3,250
3132L7-S6-7	FHLMC PC GOLD CI 30YR		12/01/2016	WACHOVIA SECURITIES LLC	12/05/2016	MORGAN STANLEY & CO INC.	39,823	42,582	41,826	42,578	0	(5)	0	(5)	0	0	(752)	(752)	53	53
3128MJ-XJ-4	FHLMC PC GOLD COMB 30		02/08/2016	GOLDMAN SACHS & CO.	02/11/2016	CREDIT SUISSE FIRST BOS.	249,999	255,468	256,767	255,459	0	(9)	0	(9)	0	0	1,307	1,307	271	271
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		12/01/2016	CREDIT SUISSE FIRST BOS.	12/01/2016	VARIOUS	1,500,000	1,541,543	1,512,305	1,541,543	0	0	0	0	0	0	(29,238)	(29,238)	1,500	1,500
3132MG-VL-1	FHLMC PC GOLD PC 30YR		12/01/2016	WACHOVIA SECURITIES LLC	12/05/2016	MORGAN STANLEY & CO INC.	41,665	44,552	43,761	44,547	0	(5)	0	(5)	0	0	(786)	(786)	56	56
3132ZG-WG-0	FHLMC PC GOLD PC 30YR		12/01/2016	CITIGROUP GBL MKT INC/SAL	12/05/2016	CREDIT SUISSE FIRST BOS.	332,840	343,449	341,265	343,434	0	(15)	0	(15)	0	0	(2,169)	(2,169)	388	388
3132ND-J7-0	FHLMC PC GOLD PC 30YR		12/01/2016	WACHOVIA SECURITIES LLC	12/05/2016	MORGAN STANLEY & CO INC.	1,848,420	1,978,510	1,941,419	1,978,307	0	(203)	0	(203)	0	0	(34,888)	(34,888)	2,465	2,465
3132WG-UL-9	FHLMC PC GOLD PC 30YR		12/01/2016	CITIGROUP GBL MKT INC/SAL	12/05/2016	CREDIT SUISSE FIRST BOS.	335,554	346,250	344,048	346,235	0	(15)	0	(15)	0	0	(2,187)	(2,187)	391	391
313075-PG-2	FHLMC PC GOLD 15 YR		12/01/2016	CREDIT SUISSE FIRST BOS.	12/01/2016	BARCLAYS CAP INC.	500,000	514,609	509,609	514,609	0	0	0	0	0	0	(5,000)	(5,000)	625	625
312925-CO-0	FHLMC PC GOLD CASH 30		09/01/2016	JP MORGAN SECS INC-FI	09/07/2016	GOLDMAN SACHS & CO.	500,000	525,898	527,695	525,813	0	(85)	0	(85)	0	0	1,882	1,882	632	632
3132L7-TX-7	FHLMC PC GOLD CI 30YR		11/01/2016	GOLDMAN SACHS & CO.	11/07/2016	WACHOVIA SECURITIES LLC	230,719	252,286	252,241	252,210	0	(76)	0	(76)	0	0	31	31	375	375
3128MM-VN-2	FHLMC PC GOLD COMB 15		11/01/2016	CREDIT SUISSE FIRST BOS.	11/01/2016	RBC DAIN RAUSCHER	1,000,000	1,033,593	1,031,562	1,033,593	0	0	0	0	0	0	(2,031)	(2,031)	1,111	1,111
3128MJ-WB-2	FHLMC PC GOLD COMB 30		02/11/2016	CREDIT SUISSE FIRST BOS.	03/07/2016	BANC OF AMERICA SEC LLC	250,000	262,227	260,508	262,779	0	552	0	552	0	0	(2,271)	(2,271)	316	316
3128MJ-XA-3	FHLMC PC GOLD COMB 30		12/01/2016	VARIOUS	12/05/2016	VARIOUS	460,576	492,128	492,446	492,017	0	(111)	0	(111)	0	0	429	429	661	661
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		10/01/2016	GOLDMAN SACHS & CO.	10/06/2016	WACHOVIA SECURITIES LLC	2,000,000	2,073,789	2,071,250	2,073,599	0	(190)	0	(190)	0	0	(2,349)	(2,349)	2,000	2,000
3128MJ-YC-6	FHLMC PC GOLD COMB 30		12/01/2016	CITIGROUP GBL MKT INC/SAL	12/05/2016	CREDIT SUISSE FIRST BOS.	331,705	342,278	340,101	342,263	0	(15)	0	(15)	0	0	(2,162)	(2,162)	387	387
3128MJ-YT-1	FHLMC PC GOLD COMB 30		08/01/2016	GOLDMAN SACHS & CO.	08/01/2016	WACHOVIA SECURITIES LLC	500,000	515,332	517,031	515,332	0	0	0	0	0	0	1,699	1,699	417	417
31335A-EV-6	FHLMC PC GOLD COMB 30		11/01/2016	GOLDMAN SACHS & CO.	11/07/2016	WACHOVIA SECURITIES LLC	390,069	426,531	426,455	426,403	0	(128)	0	(128)	0	0	52	52	634	634
3132ZG-WN-4	FHLMC PC GOLD PC 30YR		07/01/2016	CITIGROUP GBL MKT INC/SAL	07/07/2016	JP MORGAN SECS INC-FI	576,606	616,068	617,464	615,925	0	(143)	0	(143)	0	0	1,540	1,540	833	833
3132OT-WN-3	FHLMC PC GOLD PC 30YR		11/01/2016	WACHOVIA SECURITIES LLC	11/01/2016	NOMURA SEC/FIXED INCOME	500,001	535,079	534,532	535,079	0	0	0	0	0	0	(547)	(547)	722	722
3132ZV-4Y-4	FHLMC PC GOLD PC 30YR		07/01/2016	BANC OF AMERICA SEC LLC</																

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WC-A6-0	FNMA PASS-THRU LING 30 YEAR		08/01/2016	GOLDMAN SACHS & CO.	08/08/2016	WACHOVIA SECURITIES LLC	500,000	545,449	545,703	545,223	0	(226)	0	(226)	0	0	480	480	625	625
3138WC-BV-4	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/04/2016	BANC OF AMERICA SEC LLC	500,000	538,184	543,242	537,743	0	(440)	0	(440)	0	5,499	5,499	625	625	
3138WC-H7-1	FNMA PASS-THRU LING 30 YEAR		02/01/2016	BARCLAYS CAP INC.	02/01/2016	CREDIT SUISSE FIRST BOS.	23,439	24,710	24,955	24,696	0	(14)	0	(14)	0	259	259	26	26	
3138WD-3T-6	FNMA PASS-THRU LING 30 YEAR		02/09/2016	CREDIT SUISSE FIRST BOS.	02/11/2016	JP MORGAN SECS INC-FI	49,354	51,737	51,903	51,734	0	(3)	0	(3)	0	169	169	62	62	
3138WE-EV-7	FNMA PASS-THRU LING 30 YEAR		12/01/2016	GOLDMAN SACHS & CO.	12/01/2016	BARCLAYS CAP INC.	435,503	457,040	450,269	457,040	0	0	0	0	0	(6,771)	(6,771)	508	508	
3138WE-G3-7	FNMA PASS-THRU LING 30 YEAR		10/01/2016	CITIGROUP GBL MKT INC/SAL	10/01/2016	MORGAN STANLEY & CO INC.	499,999	526,210	527,206	526,210	0	0	0	0	0	996	996	583	583	
3138WE-VB-2	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/04/2016	CREDIT SUISSE FIRST BOS.	1,371,260	1,409,398	1,436,395	1,408,758	0	(641)	0	(641)	0	27,637	27,637	1,333	1,333	
3138WF-SY-8	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/04/2016	CREDIT SUISSE FIRST BOS.	58,782	60,417	61,574	60,389	0	(28)	0	(28)	0	1,185	1,185	57	57	
3138WF-RH-1	FNMA PASS-THRU LING 30 YEAR		02/01/2016	BARCLAYS CAP INC.	02/01/2016	MORGAN STANLEY & CO INC.	500,001	527,110	532,677	526,818	0	(292)	0	(292)	0	5,858	5,858	556	556	
3138WG-C9-3	FNMA PASS-THRU LING 30 YEAR		03/28/2016	JP MORGAN SECS INC-FI	06/27/2016	VARIOUS	2,253,166	2,354,031	2,365,717	2,352,553	0	(1,478)	0	(1,478)	0	13,164	13,164	22,597	6,572	
3138WG-CX-0	FNMA PASS-THRU LING 30 YEAR		08/01/2016	RBC DAIN RAUSCHER	08/08/2016	WACHOVIA SECURITIES LLC	500,001	534,161	535,880	534,015	0	(146)	0	(146)	0	1,865	1,865	556	556	
3138WG-F7-4	FNMA PASS-THRU LING 30 YEAR		11/01/2016	MORGAN STANLEY & CO INC.	11/07/2016	WACHOVIA SECURITIES LLC	345,313	370,160	370,025	370,069	0	(91)	0	(91)	0	(44)	(44)	499	499	
3138WG-GZ-1	FNMA PASS-THRU LING 30 YEAR		02/04/2016	BANC OF AMERICA SEC LLC	02/09/2016	CREDIT SUISSE FIRST BOS.	1,000,001	1,065,938	1,067,344	1,065,730	0	(208)	0	(208)	0	1,614	1,614	1,444	1,444	
3138WG-OR-8	FNMA PASS-THRU LING 30 YEAR		12/01/2016	GOLDMAN SACHS & CO.	12/01/2016	CITIGROUP GBL MKT INC/SAL	999,999	1,049,452	1,032,655	1,049,452	0	0	0	0	0	(16,797)	(16,797)	1,167	1,167	
3138WH-A9-3	FNMA PASS-THRU LING 30 YEAR		09/01/2016	NOMURA SEC/FIXED INCOME	09/01/2016	GOLDMAN SACHS & CO.	1,500,001	1,552,032	1,557,071	1,552,032	0	0	0	0	0	5,039	5,039	1,625	1,625	
3138WH-BB-7	FNMA PASS-THRU LING 30 YEAR		09/01/2016	NOMURA SEC/FIXED INCOME	09/06/2016	WACHOVIA SECURITIES LLC	500,000	518,320	518,437	518,272	0	(48)	0	(48)	0	166	166	542	542	
3138WH-DL-3	FNMA PASS-THRU LING 30 YEAR		05/12/2016	BARCLAYS CAP INC.	06/03/2016	WACHOVIA SECURITIES LLC	1,000,000	1,025,625	1,028,594	1,027,811	0	2,185	0	2,185	0	783	783	1,000	1,000	
3138WH-DW-9	FNMA PASS-THRU LING 30 YEAR		12/01/2016	GOLDMAN SACHS & CO.	12/01/2016	BARCLAYS CAP INC.	183,184	192,243	189,395	192,243	0	0	0	0	0	(2,848)	(2,848)	214	214	
3138WH-GY-2	FNMA PASS-THRU LING 30 YEAR		12/01/2016	WACHOVIA SECURITIES LLC	12/08/2016	GOLDMAN SACHS & CO.	1,000,001	1,092,735	1,078,438	1,092,433	0	(302)	0	(302)	0	(13,995)	(13,995)	1,500	1,500	
3138WH-WZ-1	FNMA PASS-THRU LING 30 YEAR		09/01/2016	MORGAN STANLEY & CO INC.	09/06/2016	WACHOVIA SECURITIES LLC	499,951	517,176	518,386	517,130	0	(45)	0	(45)	0	1,256	1,256	542	542	
3138WJ-FK-9	FNMA PASS-THRU LING 30 YEAR		11/01/2016	GOLDMAN SACHS & CO.	11/07/2016	CREDIT SUISSE FIRST BOS.	500,000	518,340	515,039	518,282	0	(58)	0	(58)	0	(3,243)	(3,243)	542	542	
3138WJ-M9-6	FNMA PASS-THRU LING 30 YEAR		12/01/2016	CITIGROUP GBL MKT INC/SAL	12/07/2016	WACHOVIA SECURITIES LLC	500,000	502,344	499,297	502,337	0	(6)	0	(6)	0	(3,040)	(3,040)	500	500	
3138XU-TV-4	FNMA PASS-THRU LING 30 YEAR		11/01/2016	MORGAN STANLEY & CO INC.	11/07/2016	WACHOVIA SECURITIES LLC	654,587	701,686	701,431	701,492	0	(194)	0	(194)	0	(62)	(62)	946	946	
3138YB-MR-1	FNMA PASS-THRU LING 30 YEAR		02/04/2016	WACHOVIA SECURITIES LLC	02/09/2016	CREDIT SUISSE FIRST BOS.	97,470	103,913	104,035	103,890	0	(23)	0	(23)	0	145	145	141	141	
3138YE-GR-3	FNMA PASS-THRU LING 30 YEAR		02/01/2016	BARCLAYS CAP INC.	02/01/2016	CREDIT SUISSE FIRST BOS.	25,912	27,317	27,589	27,302	0	(15)	0	(15)	0	286	286	29	29	
3138YG-XE-7	FNMA PASS-THRU LING 30 YEAR		03/01/2016	WACHOVIA SECURITIES LLC	03/07/2016	VARIOUS	569,958	594,795	595,313	594,721	0	(74)	0	(74)	0	592	592	700	700	
3138YJ-3F-1	FNMA PASS-THRU LING 30 YEAR		07/01/2016	WACHOVIA SECURITIES LLC	07/01/2016	CITIGROUP GBL MKT INC/SAL	185,671	198,400	198,639	198,400	0	0	0	0	0	239	239	268	268	
3138YV-AM-1	FNMA PASS-THRU LING 30 YEAR		02/04/2016	WACHOVIA SECURITIES LLC	02/09/2016	CREDIT SUISSE FIRST BOS.	232,245	247,595	247,885	247,546	0	(48)	0	(48)	0	339	339	335	335	
3138YV-AR-0	FNMA PASS-THRU LING 30 YEAR		02/09/2016	CREDIT SUISSE FIRST BOS.	02/11/2016	JP MORGAN SECS INC-FI	876,664	918,990	921,935	918,942	0	(48)	0	(48)	0	2,993	2,993	1,108	1,108	
3138YV-SX-6	FNMA PASS-THRU LING 30 YEAR		02/04/2016	WACHOVIA SECURITIES LLC	02/09/2016	CREDIT SUISSE FIRST BOS.	670,285	714,587	715,425	714,447	0	(140)	0	(140)	0	978	978	968	968	
3138YV-JY-2	FNMA PASS-THRU LING 30 YEAR		02/01/2016	BARCLAYS CAP INC.	02/01/2016	CREDIT SUISSE FIRST BOS.	950,649	1,002,192	1,012,144	1,001,637	0	(555)	0	(555)	0	10,507	10,507	1,056	1,056	
3138YV-PS-6	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/01/2016	CITIGROUP GBL MKT INC/SAL	388,371	398,386	400,615	398,278	0	(106)	0	(106)	0	2,337	2,337	209	209	
3140E1-GB-3	FNMA PASS-THRU LING 30 YEAR		07/01/2016	WACHOVIA SECURITIES LLC	07/01/2016	CITIGROUP GBL MKT INC/SAL	626,457	669,404	670,211	669,404	0	0	0	0	0	808	808	905	905	
3140E4-WH-6	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/01/2016	CITIGROUP GBL MKT INC/SAL	703,393	740,788	749,113	740,386	0	(403)	0	(403)	0	8,728	8,728	782	782	
3140E4-WM-5	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/01/2016	CITIGROUP GBL MKT INC/SAL	108,237	113,991	115,272	113,929	0	(62)	0	(62)	0	1,343	1,343	120	120	
3140E5-5C-4	FNMA PASS-THRU LING 30 YEAR		04/01/2016	CREDIT SUISSE FIRST BOS.	04/25/2016	MORGAN STANLEY & CO INC.	500,000	523,398	522,343	523,081	0	(317)	0	(317)	0	(738)	(738)	535	535	
3140E6-C7-5	FNMA PASS-THRU LING 30 YEAR		01/12/2016	GOLDMAN SACHS & CO.	02/04/2016	CREDIT SUISSE FIRST BOS.	500,000	518,007	523,750	519,337	0	1,330	0	1,330	0	4,412	4,412	486	486	
3140E6-HJ-4	FNMA PASS-THRU LING 30 YEAR		01/29/2016	WACHOVIA SECURITIES LLC	03/07/2016	BANC OF AMERICA SEC LLC	1,500,001	1,527,013	1,528,595	1,530,368	0	3,356	0	3,356	0	(1,774)	(1,774)	1,625	1,625	
3140E6-ND-1	FNMA PASS-THRU LING 30 YEAR		02/01/2016	WACHOVIA SECURITIES LLC	02/04/2016	CREDIT SUISSE FIRST BOS.	500,000	513,204	523,750	512,981	0	(223)	0	(223)	0	10,770	10,770	486	486	
3140E6-OR-6	FNMA PASS-THRU LING 30 YEAR		09/01/2016	CREDIT SUISSE FIRST BOS.	09/06/2016	GOLDMAN SACHS & CO.	1,499,999	1,606,756	1,606,932	1,606,425	0	(332)	0	(332)	0	507	507	2,167	2,167	
3140E7-DV-9	FNMA PASS-THRU LING 30 YEAR		07/01/2016	WACHOVIA SECURITIES LLC	07/01/2016	CITIGROUP GBL MKT INC/SAL	187,872	200,994	200,752	200,752	0	0	0	0	0	242	242	271	271	
3140E8-YS-1	FNMA PASS-THRU LING 30 YEAR		02/09/2016	CREDIT SUISSE FIRST BOS.	02/11/2016	JP MORGAN SECS INC-FI	500,000	524,140	525,820	524,113	0	(27)	0	(27)	0	1,707	1,707	632	632	
3140E9-MV-5	FNMA PASS-THRU LING 30 YEAR		07/01/2016	BARCLAYS CAP INC.	07/07/2016	MORGAN STANLEY & CO INC.	500,001	525,157	528,302	525,081	0	(76)	0	(76)	0	3,221	3,221	632	632	
3140E9-JB-5	FNMA PASS-THRU LING 30 YEAR		02/01/2016	GOLDMAN SACHS & CO.	02/01/2016	WACHOVIA SECURITIES LLC	999,901	996,542	994,784	996,565	0	23	0	23	0	(1,780)	(1,780)	833	833	
3140EU-4G-1	FNMA PASS-THRU LING 30 YEAR		04/01/2016	GOLDMAN SACHS & CO.	02/01/2016	WACHOVIA SECURITIES LLC	499,999	524,726	520,312	524,726	0	0	0	0	0	(4,414)	(4,414)	583	583	
3140EU-DV-8	FNMA PASS-THRU LING 30 YEAR		04/01/2016	WACHOVIA SECURITIES LLC	04/08/2016	CREDIT SUISSE FIRST BOS.	500,000	542,031	543,906	541,859	0	(173)	0	(173)	0	2,048	2,048	750	750	
3140EX-F7-3	FNMA PASS-THRU LING 30 YEAR		04/28/2016	BANC OF AMERICA SEC LLC	12/27/2016	VARIOUS	1,722,833	1,841,816	1,789,298	1,832,766	0	(9,500)	0	(9,500)	0	(43,468)	(43,468)	42,072	2,106	
3140FO-ND-3	FNMA PASS-THRU LING 30 YEAR		12/01/2016	BNP PARIBAS SEC CORP.	12/05/2016	CITIGROUP GBL MKT INC/SAL	2,000,001	2,067,188	2,047,970	2,067,089	0	(99)	0	(99)	0	(19,119)	(19,119)	2,333	2,333	
3140F3-U9-7	FNMA PASS-THRU LING 30 YEAR		08/01/2016	RBC DAIN RAUSCHER	08/01/2016	GOLDMAN SACHS & CO.	500,001	512,813	515,899	512,919	0	106	0	106	0	2,980	2,980	417	417	
3140F4-3G-9	FNMA PASS-THRU LING 30 YEAR		12/01/2016	GOLDMAN SACHS & CO.	12/01/2016	BARCLAYS CAP														

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
01F030-67-8	FNMA TBA 30Yr		06/27/2016	GOLDMAN SACHS & CO	06/27/2016	GOLDMAN SACHS & CO	3,600,000	3,730,219	3,731,414	3,730,219	0	0	0	0	0	0	1,195	1,195	0	0	0
01F030-68-6	FNMA TBA 30Yr		08/01/2016	VARIOUS	08/08/2016	VARIOUS	9,700,000	10,033,113	10,038,859	10,033,113	0	0	0	0	0	0	5,746	5,746	2,083	2,083	0
01F030-64-1	FNMA TBA 30Yr		10/05/2016	VARIOUS	10/05/2016	VARIOUS	8,200,000	8,484,949	8,484,105	8,484,949	0	0	0	0	0	0	(844)	(844)	1,000	1,000	0
01F032-67-4	FNMA TBA 30Yr		07/07/2016	VARIOUS	07/07/2016	VARIOUS	11,500,000	12,066,895	12,093,809	12,066,895	0	0	0	0	0	0	26,914	26,914	1,896	1,896	0
01F032-68-2	FNMA TBA 30Yr		06/03/2016	VARIOUS	06/11/2016	VARIOUS	11,000,000	11,556,738	11,556,816	11,556,738	0	0	0	0	0	0	30,078	30,078	972	972	0
01F040-62-6	FNMA TBA 30Yr		01/27/2016	VARIOUS	01/27/2016	VARIOUS	2,500,000	2,662,363	2,662,363	2,662,363	0	0	0	0	0	0	0	0	2,778	2,778	0
01F040-67-7	FNMA TBA 30Yr		07/07/2016	VARIOUS	07/07/2016	VARIOUS	2,250,000	2,405,020	2,406,602	2,405,020	0	0	0	0	0	0	1,582	1,582	3,250	3,250	0
01F040-68-5	FNMA TBA 30Yr		08/08/2016	VARIOUS	08/08/2016	VARIOUS	1,000,000	1,070,039	1,070,039	1,070,039	0	0	0	0	0	0	0	0	1,111	1,111	0
01F042-68-1	FNMA TBA 30Yr		08/08/2016	VARIOUS	08/08/2016	VARIOUS	1,000,000	1,091,152	1,091,152	1,091,152	0	0	0	0	0	0	0	0	1,250	1,250	0
01F040-69-3	FNMA TBA 30Yr SEP		09/06/2016	VARIOUS	09/06/2016	VARIOUS	3,000,000	3,213,691	3,213,691	3,213,691	0	0	0	0	0	0	0	0	4,333	4,333	0
01F030-61-1	FNMA TBA 30Yr TBA 03.000%		12/07/2016	VARIOUS	12/23/2016	VARIOUS	2,000,000	2,004,258	1,975,039	2,004,258	0	0	0	0	0	0	(29,219)	(29,219)	2,833	2,833	0
01F050-67-6	FNMA TBA 30Yr TBA 05.000% JUL		07/01/2016	VARIOUS	07/01/2016	VARIOUS	1,000,000	1,110,391	1,110,391	1,110,391	0	0	0	0	0	0	0	0	1,806	1,806	0
01F030-68-9	FNMA TBA 30Yr TBA NOV		11/07/2016	VARIOUS	11/07/2016	VARIOUS	35,200,000	36,351,605	36,286,719	36,351,605	0	0	0	0	0	0	(64,887)	(64,887)	8,667	8,667	0
01F040-68-8	FNMA Tba 30Yr Tba Nov		11/07/2016	VARIOUS	11/07/2016	VARIOUS	3,000,000	3,214,453	3,215,078	3,214,453	0	0	0	0	0	0	625	625	4,333	4,333	0
01F040-6A-0	FNMA TBA 30Yr TBA OCT		09/09/2016	WACHOVIA SECURITIES LLC	10/06/2016	WACHOVIA SECURITIES LLC	500,000	535,625	536,328	535,625	0	0	0	0	0	0	703	703	667	667	0
01F032-69-0	FNMA TBA 30Yr TBA SEP		09/01/2016	VARIOUS	09/01/2016	VARIOUS	10,000,000	10,530,859	10,535,352	10,530,859	0	0	0	0	0	0	4,492	4,492	0	0	0
709163-HT-9	PENNSYLVANIA ST HIGHER ED REV		07/13/2016	DEUTSCHE BANK SECS	09/30/2016	VARIOUS	1,343,502	1,346,861	1,346,683	1,346,806	0	(55)	0	(55)	0	0	(123)	(123)	8,191	4,822	0
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		06/03/2016	VARIOUS	06/03/2016	VARIOUS	2,500,000	2,567,031	2,568,437	2,567,031	0	0	0	0	0	0	1,406	1,406	2,500	2,500	0
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/05/2016	VARIOUS	12/13/2016	VARIOUS	12,300,000	12,477,930	12,473,211	12,477,930	0	0	0	0	0	0	(4,719)	(4,719)	3,500	3,500	0
01F032-6C-3	Tba Federal National Mortgage Asso		12/05/2016	VARIOUS	12/05/2016	VARIOUS	9,000,000	9,325,664	9,325,664	9,325,664	0	0	0	0	0	0	0	0	10,500	10,500	0
02R030-63-2	TBA FGLMC SINGLE FAMILY 30YR 3 3/1		02/11/2016	VARIOUS	02/11/2016	VARIOUS	500,000	512,236	512,236	512,236	0	0	0	0	0	0	0	0	542	542	0
02R032-63-8	TBA FGLMC SINGLE FAMILY 30YR 3.5 3		03/07/2016	VARIOUS	03/07/2016	VARIOUS	500,000	522,734	522,734	522,734	0	0	0	0	0	0	0	0	632	632	0
02R022-43-1	Tba FHLMC 15Yrs Mar		02/05/2016	JP MORGAN SECS INC-FI	02/23/2016	JP MORGAN SECS INC-FI	500,000	511,309	512,656	511,309	0	0	0	0	0	0	1,348	1,348	556	556	0
02R040-68-0	TBA FHLMC Gold 4.00% 30 Yrs Aug		07/07/2016	GOLDMAN SACHS & CO	08/08/2016	GOLDMAN SACHS & CO	500,000	535,234	535,000	535,234	0	0	0	0	0	0	(234)	(234)	556	556	0
02R040-6A-5	TBA FHLMC Gold 4.00% 30 Yrs Oct		09/07/2016	WACHOVIA SECURITIES LLC	10/06/2016	WACHOVIA SECURITIES LLC	1,000,000	1,070,938	1,070,938	1,070,938	0	0	0	0	0	0	0	0	1,333	1,333	0
02R030-67-3	TBA FHLMC SINGLE FAMILY 30YR		06/03/2016	BARCLAYS CAP INC	06/14/2016	BARCLAYS CAP INC	500,000	512,715	514,219	512,715	0	0	0	0	0	0	1,504	1,504	542	542	0
02R030-68-1	TBA FHLMC SINGLE FAMILY 30YR		08/01/2016	VARIOUS	08/01/2016	VARIOUS	1,000,000	1,032,363	1,032,363	1,032,363	0	0	0	0	0	0	0	0	833	833	0
02R030-6A-6	TBA FHLMC SINGLE FAMILY 30YR		10/06/2016	VARIOUS	10/06/2016	VARIOUS	4,500,000	4,662,910	4,662,265	4,662,910	0	0	0	0	0	0	(625)	(625)	4,500	4,500	0
02R032-68-0	TBA FHLMC SINGLE FAMILY 30YR 3.5 1		10/03/2016	GOLDMAN SACHS & CO	11/07/2016	GOLDMAN SACHS & CO	2,500,000	2,633,398	2,625,293	2,633,398	0	0	0	0	0	0	(8,105)	(8,105)	3,160	3,160	0
02R032-67-9	TBA FHLMC SINGLE FAMILY 30YR 3.5 7		07/07/2016	VARIOUS	07/07/2016	VARIOUS	1,000,000	1,051,387	1,051,387	1,051,387	0	0	0	0	0	0	0	0	1,264	1,264	0
02R032-68-7	TBA FHLMC SINGLE FAMILY 30YR 3.5 8		07/07/2016	MORGAN STANLEY & CO INC	08/08/2016	MORGAN STANLEY & CO INC	500,000	527,363	526,563	527,363	0	0	0	0	0	0	(801)	(801)	486	486	0
02R032-69-5	TBA FHLMC SINGLE FAMILY 30YR 3.5 9		09/07/2016	VARIOUS	09/07/2016	VARIOUS	2,500,000	2,630,293	2,636,758	2,630,293	0	0	0	0	0	0	6,465	6,465	3,160	3,160	0
02R040-67-2	TBA FHLMC SINGLE FAMILY 30YR 4 7/1		07/07/2016	VARIOUS	07/07/2016	VARIOUS	2,000,000	2,139,297	2,139,297	2,139,297	0	0	0	0	0	0	0	0	2,889	2,889	0
02R040-69-8	TBA FHLMC SINGLE FAMILY 30YR 4 9/1		08/08/2016	WACHOVIA SECURITIES LLC	09/06/2016	WACHOVIA SECURITIES LLC	500,000	534,453	535,313	534,453	0	0	0	0	0	0	859	859	722	722	0
01F030-65-2	TBA FNMA 3.00% 30YRS MAY		04/27/2016	VARIOUS	04/27/2016	VARIOUS	1,000,000	1,020,273	1,020,273	1,020,273	0	0	0	0	0	0	0	0	917	917	0
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		04/14/2016	BARCLAYS CAP INC	05/24/2016	BARCLAYS CAP INC	5,000,000	5,226,563	5,225,488	5,226,563	0	0	0	0	0	0	(1,074)	(1,074)	0	0	0
01F032-65-8	TBA FNMA 3.50% 30Yrs May		04/25/2016	VARIOUS	05/01/2016	VARIOUS	11,000,000	11,512,344	11,506,582	11,512,344	0	0	0	0	0	0	(5,762)	(5,762)	1,069	1,069	0
01F032-62-5	Tba FNMA 30Yrs Feb		02/04/2016	VARIOUS	02/04/2016	VARIOUS	3,500,000	3,657,656	3,660,977	3,657,656	0	0	0	0	0	0	3,320	3,320	3,403	3,403	0
01F040-63-6	SETTLE		02/09/2016	VARIOUS	02/09/2016	VARIOUS	4,000,000	4,266,719	4,266,719	4,266,719	0	0	0	0	0	0	0	0	5,778	5,778	0
01F032-68-5	Tba FNMA Sf 30 Yrs Nov		11/07/2016	VARIOUS	11/07/2016	VARIOUS	13,000,000	13,673,867	13,673,867	13,673,867	0	0	0	0	0	0	(9,961)	(9,961)	0	0	0
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		03/07/2016	VARIOUS	03/07/2016	VARIOUS	3,000,000	3,055,605	3,055,605	3,055,605	0	0	0	0	0	0	0	0	3,250	3,250	0
01F042-62-4	Tba FNMA Sf 30 Yrs Feb		02/04/2016	BANC OF AMERICA SEC LLC	02/04/2016	BANC OF AMERICA SEC LLC	1,500,000	1,629,727	1,629,727	1,629,727	0	0	0	0	0	0	0	0	1,875	1,875	0
01F032-63-3	Tba FNMA Sf 30 Yrs Mar		03/07/2016	VARIOUS	03/07/2016	VARIOUS	4,000,000	4,194,805	4,194,805	4,194,805	0	0	0	0	0	0	0	0	5,056	5,056	0
01F030-69-4	TBA FNMA SF 30YRS SEP		09/06/2016	VARIOUS	09/06/2016	VARIOUS	13,700,000	14,196,238	14,196,238	14,196,238	0	0	0	0	0	0	8,441	8,441	7,042	7,042	0
01F040-65-1	TBA FNMA SF 4.00 30 Yrs May		04/08/2016	CREDIT SUISSE FIRST BOS	05/04/2016	CREDIT SUISSE FIRST BOS	500,000	533,906	534,219	533,906	0	0	0	0	0	0	313	313	611	611	0
01F042-64-0	TBA FNMA SF 4.50 30 Yrs Apr		04/08/2016	VARIOUS	04/08/2016	VARIOUS	1,000,000	1,085,938	1,085,938	1,085,938	0	0	0	0	0	0	0	0	1,500	1,500	0
01F042-6C-2	TBA FNMA SF 4.50 30 YRS DEC		12/08/2016	VARIOUS	12/08/2016	VARIOUS	2,000,000	2,171,172	2,171,172	2,171,172	0	0	0	0	0	0	0	0	3,000	3,000	0
01F042-66-5	TBA FNMA SF 4.50 30 Yrs Jun		06/06/2016	VARIOUS	06/06/2016	VARIOUS	1,000,000	1,089,688	1,089,688</												

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
01F022-45-1	TBA FNMA SINGLE FAMILY 15YR 2.5		05/10/2016	VARIOUS	05/10/2016	VARIOUS	6,000,000	6,169,102	6,168,516	6,169,102	.0	.0	.0	.0	.0	.0	(586)	(586)	.0	.0	
01F022-46-9	TBA FNMA SINGLE FAMILY 15YR 2.5		06/06/2016	VARIOUS	06/06/2016	VARIOUS	6,000,000	6,155,859	6,164,883	6,155,859	.0	.0	.0	.0	.0	.0	9,023	9,023	.0	.0	
01F022-47-7	TBA FNMA SINGLE FAMILY 15YR 2.5		07/12/2016	VARIOUS	07/12/2016	VARIOUS	6,000,000	6,181,875	6,193,242	6,181,875	.0	.0	.0	.0	.0	.0	11,367	11,367	.0	.0	
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5		10/01/2016	VARIOUS	10/01/2016	VARIOUS	1,000,000	1,005,234	1,005,234	1,005,234	.0	.0	.0	.0	.0	.0	.0	.0	.833	.833	
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5		11/07/2016	VARIOUS	11/07/2016	VARIOUS	1,000,000	1,002,500	1,002,500	1,002,500	.0	.0	.0	.0	.0	.0	.0	.0	.903	.903	
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3		02/01/2016	WACHOVIA SECURITIES LLC	02/08/2016	GOLDMAN SACHS & CO.	1,000,000	994,883	1,003,926	994,883	.0	.0	.0	.0	.0	.0	9,043	9,043	.833	.833	
01F032-6A-7	TBA FNMA SINGLE FAMILY MORTGAGE		10/01/2016	VARIOUS	10/06/2016	VARIOUS	6,500,000	6,840,566	6,840,215	6,840,566	.0	.0	.0	.0	.0	.0	(352)	(352)	1,750	1,750	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							358,805,215	373,828,735	373,732,875	373,791,106	0	(37,629)	0	(37,629)	0	0	0	(58,231)	(58,231)	425,546	235,537
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
225433-A0-4	CREDIT SUISSE GRP GUERNSEY 144A	C.	04/13/2016	CREDIT SUISSE FIRST BOS	06/30/2016	DEUTSCHE BANK SECS	255,000	254,939	265,177	254,940	.0	.1	.0	.1	.0	.0	10,237	10,237	2,514	.0	
00287Y-AM-1	ABBVIE INC SR NT 4.4%42		08/16/2016	PERSHING LLC	09/20/2016	PERSHING LLC	40,000	42,548	41,106	42,543	.0	(5)	.0	(5)	.0	.0	(1,437)	(1,437)	.670	.504	
00817Y-AX-6	AETNA INC NEW		06/02/2016	UBS WARBURG LLC	08/05/2016	RBC DAIN RAUSCHER	125,000	124,875	124,875	124,875	.0	.0	.0	.0	.0	.0	5,125	5,125	.927	.0	
021441-AF-7	ALTERA CORP		07/13/2016	RBC DAIN RAUSCHER	08/16/2016	SCOTT & STRINGFELLOW INC	85,000	97,949	96,225	97,798	.0	(151)	.0	(151)	.0	.0	(1,573)	(1,573)	.910	.610	
023135-A0-9	AMAZON COM INC		03/04/2016	RBC DAIN RAUSCHER	09/19/2016	PERSHING LLC	79,000	87,927	87,927	87,837	.0	(90)	.0	(90)	.0	.0	6,625	6,625	3,118	1,021	
026874-DH-7	AMERICAN INTL GROUP INC		03/17/2016	CITIGROUP GBL MKT INC/SAL	09/06/2016	BANC OF AMERICA SEC LLC	195,000	194,903	206,273	194,906	.0	.4	.0	.4	.0	.0	11,367	11,367	3,528	.0	
03027X-AK-6	AMERICAN TOWER CORP NEW		05/10/2016	RBC DAIN RAUSCHER	09/20/2016	JEFFERIES & COMPANY	60,000	59,402	60,753	59,420	.0	.17	.0	.17	.0	.0	1,333	1,333	.726	.0	
031162-C0-3	AMGEN INC		08/10/2016	CITIGROUP GBL MKT INC/SAL	09/21/2016	PERSHING LLC	165,000	164,820	164,008	164,824	.0	.4	.0	.4	.0	.0	(816)	(816)	.288	.0	
032511-BP-1	ANADARKO PETE CORP		10/05/2016	VARIOUS	10/27/2016	VARIOUS	60,000	66,121	72,649	66,107	.0	(13)	.0	(13)	.0	.0	6,542	6,542	1,903	.305	
032654-AH-8	ANALOG DEVICES INC		10/04/2016	VARIOUS	11/07/2016	BAIRD (ROBERT W) & CO INC	200,000	202,715	202,042	202,634	.0	(81)	.0	(81)	.0	.0	(592)	(592)	2,540	1,318	
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC		04/22/2016	VARIOUS	12/22/2016	VARIOUS	67,000	70,641	68,535	70,453	.0	(188)	.0	(188)	.0	.0	(1,919)	(1,919)	2,001	.621	
037833-BX-7	APPLE INC		02/16/2016	GOLDMAN SACHS & CO.	12/14/2016	VARIOUS	225,000	223,702	244,873	223,717	.0	.15	.0	.15	.0	.0	21,157	21,157	7,582	.0	
037833-C0-2	APPLE INC		07/28/2016	GOLDMAN SACHS & CO.	09/21/2016	PERSHING LLC	65,000	64,910	64,652	64,912	.0	.3	.0	.3	.0	.0	(261)	(261)	.137	.0	
00206R-C0-3	AT&T INC		10/04/2016	JP MORGAN CHASE/HSBCSI	11/15/2016	JP MORGAN SECS INC-FI	70,000	73,712	66,673	73,705	.0	(7)	.0	(7)	.0	.0	(7,032)	(7,032)	1,690	1,312	
00206R-C7-7	AT&T INC		03/21/2016	BARCLAYS CAP INC	09/20/2016	CITIGROUP GBL MKT INC/SAL	375,000	392,888	402,506	392,108	.0	(779)	.0	(779)	.0	.0	10,398	10,398	9,582	1,934	
00206R-DX-5	AT&T INC		09/09/2016	RECEIVED IN EXCHANGE	09/12/2016	VARIOUS	51,825	50,763	51,056	50,764	.0	.0	.0	.0	.0	.0	293	293	.52	.0	
060516-EX-3	BANK AMER CORP		10/04/2016	VARIOUS	11/04/2016	VARIOUS	735,000	751,054	747,404	749,917	.0	(1,137)	.0	(1,137)	.0	.0	(2,513)	(2,513)	5,748	2,531	
060516-FG-9	BANK AMER CORP		02/17/2016	BANC OF AMERICA SEC LLC	09/09/2016	PERSHING LLC	175,000	178,010	197,480	177,985	.0	(25)	.0	(25)	.0	.0	19,494	19,494	7,377	3,341	
060516-FU-8	BANK AMER CORP		10/04/2016	VARIOUS	11/03/2016	GOLDMAN SACHS & CO.	175,000	190,491	186,324	190,244	.0	(247)	.0	(247)	.0	.0	(3,920)	(3,920)	4,744	3,368	
060516-FW-4	BANK AMER CORP		10/04/2016	MLPFS	11/14/2016	JANNEY MONTGOMERY SCOTT	190,000	192,947	190,148	192,878	.0	(68)	.0	(68)	.0	.0	(2,730)	(2,730)	2,882	2,328	
060516-FX-2	BANK AMER CORP		07/11/2016	BANC OF AMERICA SEC LLC	09/12/2016	VARIOUS	195,000	204,171	200,815	204,039	.0	(132)	.0	(132)	.0	.0	(3,224)	(3,224)	2,752	1,611	
060516-GA-1	BANK AMER CORP		10/18/2016	BANC OF AMERICA SEC LLC	11/15/2016	VARIOUS	330,000	330,000	324,549	330,000	.0	.0	.0	.0	.0	.0	(5,451)	(5,451)	.669	.0	
060516-DZ-9	BANK AMER CORP FR 7.625%060119		08/03/2016	VARIOUS	10/26/2016	GOLDMAN SACHS & CO.	230,000	266,501	262,384	263,594	.0	(2,907)	.0	(2,907)	.0	.0	(1,210)	(1,210)	7,307	3,264	
06406F-AA-1	BANK NEW YORK MELLON CORP		02/16/2016	JP MORGAN SECS INC-FI	06/30/2016	PIERPOINT SECURITIES LLC	200,000	199,802	207,310	199,815	.0	.13	.0	.13	.0	.0	7,495	7,495	1,903	.0	
06406F-AD-5	BANK NEW YORK MELLON CORP		10/04/2016	UBS WARBURG LLC	12/22/2016	PERSHING LLC	100,000	99,449	94,634	99,465	.0	.16	.0	.16	.0	.0	(4,831)	(4,831)	.807	.312	
07177M-AN-3	BAXALTA INC		03/16/2016	VARIOUS	12/20/2016	VARIOUS	250,000	247,318	273,565	247,342	.0	.24	.0	.24	.0	.0	26,223	26,223	11,772	3,101	
084670-B0-0	BERKSHIRE HATHAWAY INC DEL		03/08/2016	GOLDMAN SACHS & CO.	09/20/2016	CREDIT SUISSE	155,000	154,671	159,314	154,705	.0	.33	.0	.33	.0	.0	4,609	4,609	1,771	.0	
084670-B5-6	BERKSHIRE HATHAWAY INC DEL		03/08/2016	WACHOVIA SECURITIES LLC	03/28/2016	GOLDMAN SACHS & CO.	235,000	239,249	234,780	234,780	.0	.1	.0	.1	.0	.0	4,469	4,469	.326	.0	
10112R-AX-2	BOSTON PPTY LTD PARTNERSHIP		01/08/2016	JP MORGAN SECS INC-FI	09/20/2016	CITIGROUP GBL MKT INC/SAL	174,000	174,489	164,555	174,519	.0	.30	.0	.30	.0	.0	10,036	10,036	4,294	.0	
12189L-AY-7	BURLINGTON NORTHN SANTA FE CP		02/02/2016	VARIOUS	08/04/2016	PERSHING LLC	154,000	157,540	171,094	157,375	.0	(165)	.0	(165)	.0	.0	13,719	13,719	5,449	2,576	
12189L-AZ-4	BURLINGTON NORTHN SANTA FE CP		05/10/2016	VARIOUS	09/06/2016	MORGAN STANLEY & CO INC	245,000	245,983	266,192	245,977	.0	(6)	.0	(6)	.0	.0	20,215	20,215	2,934	.0	
14040H-BK-0	CAPITAL ONE FINL CORP		07/25/2016	MORGAN STANLEY & CO INC	11/15/2016	CITIGROUP GBL MKT INC/SAL	25,000	24,911	24,356	24,913	.0	.2	.0	.2	.0	.0	(558)	(558)	.286	.0	
12527G-AD-5	CF INDS INC		10/03/2016	VARIOUS	10/18/2016	VARIOUS	195,000	179,276	162,025	179,314	.0	.38	.0	.38	.0	.0	(17,289)	(17,289)	3,654	2,296	
161175-BA-1	CHARTER COMMUNICATIONS OPER		07/14/2016	JP MORGAN SECS INC-FI	12/27/2016	PERSHING LLC	75,000	93,118	88,023	93,048	.0	(69)	.0	(69)	.0	.0	(5,025)	(5,025)	2,278	1,162	
166764-B0-1	CHEVRON CORP NEW		03/28/2016	MORGAN STANLEY & CO INC	08/16/2016	WACHOVIA SECURITIES LLC	70,000	72,276	75,515	72,195	.0	(81)	.0	(81)	.0	.0	3,320	3,320	1,759	.867	
17275R-B0-3	CISCO SYS INC		07/13/2016	CITIGROUP GBL MKT INC/SAL	09/21/2016	VARIOUS	225,000	232,745	229,540	232,450	.0	(294)	.0	(294)	.0	.0	(2,910)	(2,910)	2,767	1,911	
172967-KN-0	CITIGROUP INC		10/04/2016	VARIOUS	11/15/2016	PERSHING LLC	200,000	207,394	201,012	207,257	.0	(137)	.0	(137)	.0	.0	(6,245)	(6,245)	3,098	1,674	
172967-KX-8	CITIGROUP INC		08/19/2016	CITIGROUP GBL MKT INC/SAL	09/09/2016	MORGAN STANLEY & CO INC	345,000	343,910	346,631	343,919	.0	.9	.0	.9	.0	.0	2,712	2,712	.411	.0	
20826F-AD-8	CONOCOPHILLIPS CO.		02/04/2016	SG COWEN SECURITIES CORP	04/14/2016	STIFEL NICOLAUS & CO INC	75,000	65,539	73,691	65,706	.0	.168	.0	.168	.0	.0	7,985	7,985	1,075	.586	
20826F-AR-7	CONOCOPHILLIPS CO.		03/28/2016	CORP	04/14/2016	JEFFERIES & COMPANY	35,000	37,234	40,528	37,233	.0	(1)	.0	(1)	.0	.0	3,295	3,295	.237	.133	
25179M-AV-5	DEVON ENERGY CORP NEW		11/01/2016	VARIOUS	12/14/2016	TENDERED BACK TO COMPANY	165,000	187,341	187,341	187,840	.0	(324)	.0	(324)	.0	.0	(4,999)	(4,999)	4,960	3,442	
25272K-AR-9	DIAMOND 1 FIN CORP 144A		06/24/2016	MORGAN STANLEY & CO INC	07/14/2016	PERSHING LLC	200,000	204,268	214,530	204,250	.0	(18)	.0	(18)	.0	.0	10,280	10,280	1,605	.936	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38148F-AB-5	GOLDMAN SACHS GROUP INC		08/04/2016	PERSHING LLC	09/21/2016	UBS WARBURG LLC	233,000	238,951	238,033	238,716	0	(235)	0	(235)	0	0	(683)	(683)	2,476	1,749
42809H-AH-0	HESS CORP		10/04/2016	PERSHING LLC	11/10/2016	MORGAN STANLEY & CO INC	120,000	123,624	118,520	123,619	0	(5)	0	(5)	0	0	(5,099)	(5,099)	928	174
478160-BU-7	JOHNSON & JOHNSON		02/25/2016	JP MORGAN SECS INC-FI	05/02/2016	JEFFERIES & COMPANY	25,000	24,869	26,110	24,870	0	1	0	1	0	0	1,240	1,240	158	0
478160-BV-5	JOHNSON & JOHNSON		02/25/2016	JP MORGAN SECS INC-FI	08/22/2016	VARIOUS	180,000	178,805	205,494	178,815	0	10	0	10	0	0	26,679	26,679	3,005	0
478373-AE-3	JOHNSON CTLS INC MTNS BK ENT		10/04/2016	PERSHING LLC	12/28/2016	TENDERED BACK TO COMPANY	120,000	125,251	120	125,241	0	(10)	0	(10)	0	0	(125,121)	(125,121)	0	941
48125L-NX-9	JP MORGAN CHASE BANK		09/20/2016	JP MORGAN SECS INC-FI	11/14/2016	GOLDMAN SACHS & CO	445,500	444,546	442,735	444,568	0	22	0	22	0	0	(1,833)	(1,833)	1,101	0
46625H-RX-4	JP MORGAN CHASE & CO		10/11/2016	CREDIT SUISSE FIRST BOS	11/14/2016	JP MORGAN SECS INC-FI	50,000	50,858	50,233	50,839	0	(19)	0	(19)	0	0	(606)	(606)	701	584
46625H-RS-1	JP MORGAN CHASE & CO		07/11/2016	BANC OF AMERICA SEC LLC	09/09/2016	PERSHING LLC	180,000	187,272	162,448	187,166	0	(106)	0	(106)	0	0	(4,718)	(4,718)	1,552	592
46625H-RV-4	JP MORGAN CHASE & CO		10/04/2016	VARIOUS	11/03/2016	PERSHING LLC	125,000	124,874	123,884	124,874	0	1	0	1	0	0	(991)	(991)	379	61
494368-BU-6	KIMBERLY CLARK CORP		02/17/2016	CITIGROUP GBL MKT INC/SAL	08/04/2016	GOLDMAN SACHS & CO	70,000	69,740	73,832	69,750	0	11	0	11	0	0	4,082	4,082	893	0
50077L-AH-9	KRAFT HEINZ FOODS CO SR NT 2.8%20		02/18/2016	VARIOUS	09/21/2016	BANC OF AMERICA SEC LLC	1,233,000	1,245,020	1,275,588	1,243,440	0	(1,580)	0	(1,580)	0	0	32,148	32,148	25,318	4,891
502413-BE-6	L-3 COMMUNICATIONS CORP		11/29/2016	BANC OF AMERICA SEC LLC	11/29/2016	BARCLAYS CAP INC	155,000	155,682	154,208	154,208	0	0	0	0	0	0	1,474	1,474	0	0
512607-AO-1	LAM RESEARCH CORP		08/04/2016	VARIOUS	10/13/2016	CALLED @ 101.00000000	235,000	244,591	237,350	237,350	0	(7,241)	0	(7,241)	0	0	0	0	2,838	1,201
548661-DL-8	LOWES COS INC		04/11/2016	WACHOVIA SECURITIES LLC	09/13/2016	PERSHING LLC	50,000	49,946	49,927	49,953	0	7	0	7	0	0	(27)	(27)	232	0
594918-BB-9	MICROSOFT CORP		07/13/2016	CITIGROUP GBL MKT INC/SAL	08/16/2016	PERSHING LLC	65,000	67,887	67,415	67,858	0	(28)	0	(28)	0	0	(443)	(443)	912	761
594918-BR-4	MICROSOFT CORP		08/01/2016	BANC OF AMERICA SEC LLC	08/16/2016	JP MORGAN SECS INC-FI	275,000	274,489	275,644	274,490	0	2	0	2	0	0	1,153	1,153	302	0
594918-BT-0	MICROSOFT CORP		10/03/2016	VARIOUS	10/27/2016	VARIOUS	155,000	155,608	152,259	155,608	0	0	0	0	0	0	(3,349)	(3,349)	1,251	358
617446-BC-6	MORGAN STANLEY		10/04/2016	CREDIT SUISSE FIRST BOS	11/15/2016	BAIRD (ROBERT W) & CO INC	75,000	80,607	77,954	80,544	0	(63)	0	(63)	0	0	(2,589)	(2,589)	958	617
61746B-DD-8	MORGAN STANLEY		01/22/2016	MORGAN STANLEY & CO INC	06/28/2016	MORGAN STANLEY & CO INC	260,000	259,467	275,733	259,466	0	19	0	19	0	0	16,247	16,247	4,282	0
61761J-3R-8	MORGAN STANLEY		07/20/2016	MORGAN STANLEY & CO INC	08/24/2016	MORGAN STANLEY & CO INC	205,000	203,606	208,661	203,617	0	11	0	11	0	0	5,044	5,044	605	0
61761J-ZN-2	MORGAN STANLEY		10/04/2016	VARIOUS	11/03/2016	MORGAN STANLEY & CO INC	345,000	360,445	354,229	360,316	0	(129)	0	(129)	0	0	(6,088)	(6,088)	7,382	5,941
63940G-AA-3	NAVIENT STUDENT LOAN TRUST 144A		10/26/2016	RBC DAIN RAUSCHER	12/25/2016	VARIOUS	1,400,000	1,400,000	1,411,320	1,400,000	0	0	0	0	0	0	11,320	11,320	3,247	0
651639-AP-1	NEWMONT MINING CORP		08/17/2016	WACHOVIA SECURITIES LLC	09/20/2016	MORGAN STANLEY & CO INC	20,000	21,173	20,676	21,170	0	0	0	0	0	0	(495)	(495)	506	425
655044-AJ-4	NOBLE ENERGY INC		07/18/2016	CITIGROUP GBL MKT INC/SAL	09/08/2016	MORGAN STANLEY & CO INC	25,000	26,225	24,632	26,222	0	(3)	0	(3)	0	0	(1,590)	(1,590)	414	231
68389X-BM-6	ORACLE CORP		07/13/2016	TREAS FIN	08/16/2016	BANC OF AMERICA SEC LLC	100,000	101,707	100,817	101,693	0	(14)	0	(14)	0	0	(876)	(876)	309	81
713448-DD-7	PEPSICO INC		02/19/2016	JP MORGAN SECS INC-FI	08/04/2016	GOLDMAN SACHS & CO	25,000	26,448	29,605	26,436	0	(12)	0	(12)	0	0	3,169	3,169	912	402
74256L-AR-0	PRINCIPAL LIFE GLOBAL FDG II 144A		04/11/2016	CREDIT SUISSE FIRST BOS	09/12/2016	JP MORGAN SECS INC-FI	320,000	319,002	318,954	319,137	0	136	0	136	0	0	(184)	(184)	1,960	0
742718-DF-3	PROCTER & GAMBLE CO		03/29/2016	MORGAN STANLEY & CO INC	08/04/2016	WACHOVIA SECURITIES LLC	75,000	98,510	105,919	98,241	0	(269)	0	(269)	0	0	7,678	7,678	1,781	301
747525-AJ-2	QUALCOMM INC		11/10/2016	BARCLAYS CAP INC	12/14/2016	PERSHING LLC	85,000	90,375	88,785	90,356	0	(19)	0	(19)	0	0	(1,571)	(1,571)	2,295	1,932
747525-AK-9	QUALCOMM INC		07/14/2016	VARIOUS	11/10/2016	VARIOUS	318,000	336,301	348,031	336,197	0	(104)	0	(104)	0	0	11,834	11,834	10,031	3,550
771196-BK-7	ROCHE HLDGS INC 144A		02/22/2016	CITIGROUP GBL MKT INC/SAL	08/16/2016	DEUTSCHE BANK SECS	200,000	198,008	206,024	198,090	0	62	0	62	0	0	7,934	7,934	2,450	0
863667-AN-1	STRYKER CORP		03/03/2016	JP MORGAN SECS INC-FI	09/19/2016	BARCLAYS CAP INC	50,000	49,674	52,631	49,689	0	15	0	15	0	0	2,942	2,942	933	0
87612E-BF-2	TARGET CORP		04/04/2016	BARCLAYS CAP INC	08/16/2016	MLPFS	215,000	213,753	222,351	213,761	0	8	0	8	0	0	8,589	8,589	2,771	0
91159H-HN-3	U S BANCORP MTNS BK ENT		07/19/2016	CITIGROUP GBL MKT INC/SAL	08/16/2016	PERSHING LLC	225,000	223,353	222,971	223,364	0	11	0	11	0	0	(393)	(393)	401	0
907818-EJ-3	UNION PAC CORP		02/25/2016	MORGAN STANLEY & CO INC	08/17/2016	FTN FINANCIAL SECURITIES CORP	60,000	59,209	66,486	59,216	0	6	0	6	0	0	7,270	7,270	1,154	0
91324P-CN-0	UNITEDHEALTH GROUP INC		01/26/2016	JEFFERIES & COMPANY	11/28/2016	BANC OF AMERICA SEC LLC	500,000	512,960	518,000	511,414	0	(1,546)	0	(1,546)	0	0	6,586	6,586	14,703	651
92343V-BR-4	VERIZON COMMUNICATIONS INC		04/12/2016	STATE STREET BK & TR CO	07/27/2016	WACHOVIA SECURITIES LLC	1,800,000	2,061,697	2,106,180	2,052,465	0	(9,232)	0	(9,232)	0	0	53,715	53,715	35,020	7,725
92343V-BT-0	VERIZON COMMUNICATIONS INC		08/16/2016	CITIGROUP GBL MKT INC/SAL	09/12/2016	PERSHING LLC	65,000	89,129	86,414	89,094	0	(35)	0	(35)	0	0	(2,679)	(2,679)	2,129	1,821
92343V-CK-8	VERIZON COMMUNICATIONS INC		10/03/2016	VARIOUS	12/22/2016	VARIOUS	130,000	147,810	128,499	147,707	0	(103)	0	(103)	0	0	(19,208)	(19,208)	3,634	1,617
92343V-DG-6	VERIZON COMMUNICATIONS INC		07/27/2016	DEUTSCHE BANK SECS	09/12/2016	CITIGROUP GBL MKT INC/SAL	85,000	84,629	84,226	84,638	0	9	0	9	0	0	(412)	(412)	182	0
93364L-AG-0	WAMU CMBS 2007-SL3 144A		10/01/2016	REVERSAL	11/23/2016	VARIOUS	574,961	582,148	640,816	582,133	0	(15)	0	(15)	0	0	58,683	58,683	(56,392)	286
949746-RS-2	WELLS FARGO & CO NEW		10/28/2016	WACHOVIA SECURITIES LLC	11/15/2016	PERSHING LLC	300,000	303,801	300,456	303,762	0	(39)	0	(39)	0	0	(3,306)	(3,306)	1,542	1,208
949746-SI-0	WELLS FARGO & CO NEW		07/18/2016	WACHOVIA SECURITIES LLC	09/20/2016	VARIOUS	410,000	409,615	411,464	409,624	0	10	0	10	0	0	1,839	1,839	1,088	0
949746-SH-5	WELLS FARGO & CO NEW		10/19/2016	WACHOVIA SECURITIES LLC	11/15/2016	PERSHING LLC	225,000	224,480	218,300	224,483	0	3	0	3	0	0	(6,184)	(6,184)	431	0
136375-CJ-9	CANADIAN NATL RY CO		02/18/2016	CITIGROUP GBL MKT INC/SAL	08/04/2016	CITIGROUP GBL MKT INC/SAL	125,000	124,521	130,246	124,540	0	19	0	19	0	0	5,706	5,706	1,585	0
13645R-AU-8	CANADIAN PAC RY CO NEW		04/25/2016	BNP PARIBAS SEC CORP	09/19/2016	VARIOUS	73,000	78,075	83,548	78,038	0	(37)	0	(37)	0	0	5,510	5,510	2,225	790
055451-AV-0	BHP BILLITON FIN USA LTD		08/24/2016	PERSHING LLC	09/20/2016	MORGAN STANLEY & CO INC	15,000	17,817	17,222	17,813	0	(4)	0	(4)	0	0	(590)	(590)	358	310
251541-AN-8	DEUTSCHE BK AG 144A		10/07/2016	DEUTSCHE BANK SECS	11/14/2016	JP MORGAN SECS INC-FI	400,000	399,876	396,632	399,878	0	2	0	2	0	0	(3,246)	(3,246)	1,558	0
46115H-AW-7	INTESA SANPAOLO S P A 144A		03/15/2016	GOLDMAN SACHS & CO	09/28/2016	JEFFERIES & COMPANY	750,000	752,730	711,285	752,617	0	(113)	0	(113)	0	0	(41,332)	(41,332)	30,691	7,494
62854A-AD-6	MYLAN NV 144A		05/31/2016	DEUTSCHE BANK	09/21/2016	MORGAN STANLEY & CO INC	400,000	396,924	400,460	397,000	0	76	0	76	0					

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes And Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book / Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
NONE												
1999999 Totals - Preferred and Common Stocks							0	0	0	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ _____
2. Total amount of intangible assets nonadmitted: \$ _____

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	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																					
	HIGHWOODS RLTY LTD PARTNERSHIP			07/12/2016	BANC OF AMERICA SEC LLC	03/15/2017	176,478	0	(3,348)	0	0	175,000	179,827	3,014	0	5.850	1.733	MS	5,119	3,413	
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
							176,478	0	(3,348)	0	0	175,000	179,827	3,014	0	XXX	XXX	XXX	5,119	3,413	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)																				
							176,478	0	(3,348)	0	0	175,000	179,827	3,014	0	XXX	XXX	XXX	5,119	3,413	
7799999	Bonds - Total Bonds - Subtotals - Issuer Obligations																				
							176,478	0	(3,348)	0	0	175,000	179,827	3,014	0	XXX	XXX	XXX	5,119	3,413	
8399999	Bonds - Total Bonds - Subtotals - Bonds																				
							176,478	0	(3,348)	0	0	175,000	179,827	3,014	0	XXX	XXX	XXX	5,119	3,413	
Exempt Money Market Mutual Funds - as Identified by the SVO																					
066922-54-3	BLACKROCK FDS ITI BR CSH PRIME CAP			10/31/2014	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL			12/30/2016	Inst Cash Distributors LLC		93,000,000	0	0	0	0	0	93,000,000	0	0	0.000	0.000	MON	0	0	
31670A-10-1	FIDELITY INSTITUTIONAL MMF			02/27/2015	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	
316175-10-8	FIDELITY INVESTS INSTL GOVT CL			10/31/2016	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	5,284	0	
8899999	Bonds - Exempt Money Market Mutual Funds - as Identified by the SVO																				
							93,000,000	0	0	0	0	XXX	93,000,000	0	0	XXX	XXX	XXX	5,284	0	
All Other Money Market Mutual Funds																					
097100-51-5	BOFA FDS SER TR MM RSRVS CAP SHRS			08/31/2015	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	
31607A-20-8	FIDELITY INVESTS INSTL PRIME INSL			07/29/2016	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	6,159	0	
316175-40-5	FIDELITY INVESTS INSTL PRIME MMCL			08/31/2016	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	47,571	0	
4812A0-36-7	JPMORGAN FUNDS PRIME MM CAPITAL SH			07/31/2015	Inst Cash Distributors LLC		0	0	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	
711990-33-3	TD BANK DEPOSIT SWEEP			12/30/2016	TD BANK		203,364	0	0	0	0	0	203,364	0	0	0.000	0.000	MON	296	0	
8999999	All Other Money Market Mutual Funds																				
							203,364	0	0	0	0	XXX	203,364	0	0	XXX	XXX	XXX	54,026	0	
9199999 Totals																					
							93,379,843	0	(3,348)	0	0	XXX	93,383,191	3,014	0	XXX	XXX	XXX	64,429	3,413	

E17

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 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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	ST Insolvency Claims Deposit	592,345,147	597,689,407	2,186,371	2,163,988
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	.0	.0	.0	.0
59. Total	XXX	XXX	592,345,147	597,689,407	2,186,371	2,163,988
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	.0	.0	.0	.0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2016
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

NAIC Group Code 1202 , 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245
(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 []
 Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization []
 Other [] Is HMO, Federally Qualified? Yes [] No []

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

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 973-466-5954
(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 973-466-5954
(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 973-466-4632
(E-Mail Address) (Fax Number)

OFFICERS

<u>Kevin Patrick Conlin</u>	<u>CEO</u>	<u>Linda Anne Willett</u>	<u>Secretary</u>
<u>David Robert Huber</u>	<u>Executive Vice President/CFO/Treasurer</u>	<u>Robert Anthony Marino</u>	<u>Chairman</u>

OTHER OFFICERS

<u>Erhardt Hsiao Lin Preitauer</u>	<u>President</u>	<u>Jai Prasad Pillai</u>	<u>Executive Vice President</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>		

DIRECTORS OR TRUSTEES

<u>Christopher Michael Lepre</u>	<u>Kevin Patrick Conlin</u>	<u>David Robert Huber</u>	<u>Robert Anthony Marino</u>
<u>Mark Leon Barnard</u>	<u>Erhardt Hsiao Lin Preitauer</u>	<u>Allen James Karp</u>	<u>Paul Gregory Alexander M.D.</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
 CEO

Linda Anne Willett
 Secretary

David Robert Huber
 Executive Vice President/CFO/Treasurer

Subscribed and sworn to before me this _____ day of _____,

- a. Is this an original filing? Yes [] 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	6
	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	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	12,106,423	0	0	14,094,396	12,106,423	12,106,423
2. Claim overpayment receivables	7,268,026	0	0	13,839,205	7,268,026	7,268,026
3. Loans and advances to providers	2,442,505	0	3,726,065	18,335,331	6,168,570	6,168,570
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	21,816,954	0	3,726,065	46,268,932	25,543,019	25,543,019

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	9,968,127	.0	8,673,348	1,294,779	1,294,779	.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	807,094	5,710,593	2,772,385	3,745,302	3,745,302	0
6. Total	10,775,221	5,710,593	11,445,733	5,040,081	5,040,081	0



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare of New Jersey, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF New Jersey		DURING THE YEAR 2016							NAIC Company Code	95529
	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other		
		2 Individual	3 Group									
Total Members at end of:												
1. Prior Year	850,138	1	9,394	0	0	0	0	0	840,743	0		
2. First Quarter	869,692	1	5,869	0	0	0	0	0	863,822	0		
3. Second Quarter	886,119	5	5,709	0	0	0	0	0	880,405	0		
4. Third Quarter	893,717	5	5,219	0	0	0	0	0	888,493	0		
5. Current Year	897,267	1	5,136	0	0	0	0	0	892,130	0		
6. Current Year Member Months	10,578,334	20	66,345	0	0	0	0	0	10,511,969	0		
Total Member Ambulatory Encounters for Year:												
7. Physician	8,304,248	177	147,429	0	0	0	0	0	8,156,642	0		
8. Non-Physician	3,992,493	250	65,891	0	0	0	0	0	3,926,352	0		
9. Total	12,296,741	427	213,320	0	0	0	0	0	12,082,994	0		
10. Hospital Patient Days Incurred	359,538	0	2,162	0	0	0	0	0	357,376	0		
11. Number of Inpatient Admissions	75,463	0	444	0	0	0	0	0	75,019	0		
12. Health Premiums Written (b)	4,861,439,092	(17,261)	43,846,857	0	0	0	0	0	4,817,609,496	0		
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	4,868,044,128	(17,261)	41,025,756	0	0	0	0	0	4,827,035,633	0		
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0		
17. Amount Paid for Provision of Health Care Services	4,189,580,674	70,798	38,271,465	0	0	0	0	0	4,151,238,411	0		
18. Amount Incurred for Provision of Health Care Services	4,226,732,901	35,437	34,528,267	0	0	0	0	0	4,192,169,197	0		

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

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

30.NJ



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare of New Jersey, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF Consolidated		DURING THE YEAR 2016							NAIC Company Code	95529
	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other		
		2 Individual	3 Group									
Total Members at end of:												
1. Prior Year	850,138	1	9,394	0	0	0	0	0	840,743	0		
2. First Quarter	869,692	1	5,869	0	0	0	0	0	863,822	0		
3. Second Quarter	886,119	5	5,709	0	0	0	0	0	880,405	0		
4. Third Quarter	893,717	5	5,219	0	0	0	0	0	888,493	0		
5. Current Year	897,267	1	5,136	0	0	0	0	0	892,130	0		
6. Current Year Member Months	10,578,334	20	66,345	0	0	0	0	0	10,511,969	0		
Total Member Ambulatory Encounters for Year:												
7. Physician	8,304,248	177	147,429	0	0	0	0	0	8,156,642	0		
8. Non-Physician	3,992,493	250	65,891	0	0	0	0	0	3,926,352	0		
9. Total	12,296,741	427	213,320	0	0	0	0	0	12,082,994	0		
10. Hospital Patient Days Incurred	359,538	0	2,162	0	0	0	0	0	357,376	0		
11. Number of Inpatient Admissions	75,463	0	444	0	0	0	0	0	75,019	0		
12. Health Premiums Written (b)	4,861,439,092	(17,261)	43,846,857	0	0	0	0	0	4,817,609,496	0		
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	4,868,044,128	(17,261)	41,025,756	0	0	0	0	0	4,827,035,633	0		
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0		
17. Amount Paid for Provision of Health Care Services	4,189,580,674	70,798	38,271,465	0	0	0	0	0	4,151,238,411	0		
18. Amount Incurred for Provision of Health Care Services	4,226,732,901	35,437	34,528,267	0	0	0	0	0	4,192,169,197	0		

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

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

30.GT

Schedule S - Part 1 - Section 2

NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

SCHEDULE S – PART 6Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

	1 2016	2 2015	3 2014	4 2013	5 2012
A. OPERATIONS ITEMS					
1. Premiums.....	0	0	0	0	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.....	4,226,732,901	4,010,313,518	3,451,216,895	3,676,847,709	3,637,542,448
B. BALANCE SHEET ITEMS					
6. Premiums receivable.....	128,412,875	84,282,333	78,888,236	109,328,778	93,767,830
7. Claims payable.....	432,027,177	387,538,998	413,725,693	366,063,108	409,710,239
8. Reinsurance recoverable on paid losses.....	0	0	0	0	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
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
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
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
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)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	1,434,748,474	0	1,434,748,474
2. Accident and health premiums due and unpaid (Line 15).....	128,412,875	0	128,412,875
3. Amounts recoverable from reinsurers (Line 16.1).....	0	0	0
4. Net credit for ceded reinsurance.....	xxx	0	0
5. All other admitted assets (Balance).....	38,306,023	0	38,306,023
6. Total assets (Line 28)	1,601,467,372	0	1,601,467,372
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7. Claims unpaid (Line 1).....	432,027,177	0	432,027,177
8. Accrued medical incentive pool and bonus payments (Line 2).....	8,262,829	0	8,262,829
9. Premiums received in advance (Line 8).....	1,372,191	0	1,372,191
10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount).....	0	0	0
11. Reinsurance in unauthorized companies (Line 20 minus inset amount).....	0	0	0
12. Reinsurance with Certified Reinsurers (Line 20 inset amount).....	0	0	0
13. Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount).....	0	0	0
14. All other liabilities (Balance).....	161,802,787	0	161,802,787
15. Total liabilities (Line 24).....	603,464,984	0	603,464,984
16. Total capital and surplus (Line 33).....	998,002,386	xxx	998,002,386
17. Total liabilities, capital and surplus (Line 34)	1,601,467,370	0	1,601,467,370
NET CREDIT FOR CEDED REINSURANCE			
18. Claims unpaid.....	0		
19. Accrued medical incentive pool.....	0		
20. Premiums received in advance	0		
21. Reinsurance recoverable on paid losses	0		
22. Other ceded reinsurance recoverables	0		
23. Total ceded reinsurance recoverables	0		
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	0		

**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	0

NONE

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

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 Healthcare Services, Inc	NJ	UIP			0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc	NJ	UDP	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, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc	NJ	IA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc	NJ		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	IA	Horizon Healthcare Plan Holding Company, 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	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	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

41

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	(4,753,758)	.0		.0	(4,753,758)	.0
	22-2561496	Horizon Healthcare Plan Holding Company,	.0	.0	.0	.0	20,110	.0		.0	20,110	.0
95529	22-2651245	Horizon Healthcare of New Jersey, Inc.	.0	.0	.0	.0	(137,614,591)	.0		.0	(137,614,591)	.0
	22-3346524	Horizon Casualty Services, Inc.	.0	.0	.0	.0	(9,590,805)	.0		.0	(9,590,805)	.0
	46-2605607	Multistate Professional Services, Inc.	.0	.0	.0	.0	.0	.0		.0	.0	.0
55069	22-0999690	Horizon Healthcare Services, Inc.	(22,600,000)	(41,925,075)	.0	.0	174,404,481	.0		.0	109,879,406	.0
00000	13-4290405	Enterprise Property Holdings, LLC	5,000,000	.0	.0	.0	2,934,996	.0		.0	7,934,996	.0
	27-1179993	3 Penn Plaza Prop. Urban Renewal Holding	17,600,000	.0	.0	.0	9,480,358	.0		.0	27,080,358	.0
14690	46-1362174	Horizon Insurance Company	.0	.0	.0	.0	(34,801,211)	.0		.0	(34,801,211)	.0
	47-4428396	Multistate Investment Services, Inc.	.0	41,925,075	.0	.0	(79,580)	.0		.0	41,845,495	.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.

MARCH FILING

	<u>Responses</u>
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.....

APRIL FILING

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.....

JUNE FILING

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.....

AUGUST FILING

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.

MARCH FILING

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 Supplemental Property/Casualty data due March 1 be filed with the state of domicile and the NAIC?	.....NO.....
14. Will the Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	.....NO.....
15. 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.....
16. 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.....
17. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	.....NO.....
18. 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?	.....NO.....
19. 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?	.....NO.....
20. 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?	.....NO.....

APRIL FILING

21. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	.....NO.....
22. Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	.....NO.....
23. Will the Supplemental Property/Casualty Insurance Expense Exhibit due April 1 be filed with any state that requires it, and, if so, the NAIC?	.....NO.....
24. 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.....
25. 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.....

AUGUST FILING

26. 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.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21.

22.

23.

Bar code:



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.....	2,864,659	0	2,864,659	5,137
2597. Summary of remaining write-ins for Line 25 from Page 2	2,864,659	0	2,864,659	5,137

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ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, 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), the indirect parent of Horizon Healthcare of New Jersey, Inc. and a member of the American Academy of Actuaries. I was appointed on August 9, 2011 in accordance with the requirements of the quarterly 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 quarterly statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2016:

A. Claims unpaid (Page 3, Line 1);	\$ 432,027,177
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	\$ 8,262,829
C. Unpaid claims adjustment expenses (Page 3, Line 3);	\$ 5,019,839
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;	\$ 1,767,934
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 quarterly statement; and	Not Applicable
I. Specified actuarial items presented as assets in the quarterly 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 quarterly statement.

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

- A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;
- B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;
- C. 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;
- D. 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;
- E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the quarterly statement of the preceding year end; and
- F. 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 2016 OF THE Horizon Healthcare of New Jersey, Inc.

Statement of Actuarial 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, 2017



SUPPLEMENT FOR THE YEAR 2016 OF THE Horizon Healthcare of New Jersey, Inc.

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2016

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

1. 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 .
2. 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
3. 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	2	3	4	5	6	7	8	9	10
Name and Principal Position	Year	Salary	Bonus	Stock Awards	Option Awards	Sign-on Payments	Severance Payments	All Other Compensation	Totals
Current:									
1. Kevin P. Conlin, Principal Executive Officer (Salary reported on parent company)	2016								0
	2015								0
	2014								0
Current:									
2. David R. Huber, Principal Financial Officer (Salary reported on parent company)	2016								0
	2015								0
	2014								0
3. Linda A. Willett, Secretary (Salary reported on parent company)	2016								0
	2015								0
	2014								0
4. Robert A. Marino, Chairman (salary reported on parent company)	2016								0
	2015								0
	2014								0
5. Erhardt H. Preitauer, President (salary reported on parent company)	2016								0
	2015								0
	2014								0
6. Allen J. Karp, EVP (salary reported on parent company)	2016								0
	2015								0
	2014								0
7. Jay P. Pillai, EVP (2014 salary reported on parent company)	2016	361,854	407,430					67,724	837,008
	2015	347,988	445,917						
	2014							14,651	808,556
8.	2016								0
	2015								0
	2014								0
9.	2016								0
	2015								0
	2014								0
10.	2016								0
	2015								0
	2014								0

PART 3 - DIRECTOR COMPENSATION

1 Name and Principal Position or Occupation and Company (if Outside Director)	Paid or Deferred for Services as Director				6 All Other Compensation Paid or Deferred	7 Totals
	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other		

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.