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GREENLIGHT CAPITAL RE, LTD. Form SC 13G May 10, 2011

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

SCHEDULE 13G

Under the Securities Exchange Act of 1934

Issuer-Greenlight Capital Re, Ltd.

Securities Class-common stock class A

CUSIP Number-G4095J109

Event Requiring Filing -April 2011

Filed pursuant to Rule 13d-1(b)

CUSIP Number G4095J109

Reporter- Horizon Asset Management, LLC Tax ID#13-3776334

Place of Organization-Delaware

Number of Shares-sole voting power-3,034,819 Sole dispositive power-3,034,819 Amount beneficially owned-3,034,819

Percent of Class represented by above-10.045%

Type of Reporting Person-IA

Name of Issuer-Greenlight Capital re, Ltd. Address of Issuer-65 Market Street, Ste. 1207, Camana Bay, Grand Cayman, C.I.

Name of Person Filing-Horizon Asset Management, LLC Address -470 Park Avenue South, 4th Floor South, NY, NY, 10016 Citizenship-Delaware

Securities Class-common stock

Filing re Section 240.13d-1(b) by investment adviser under Section 240.13d-1(b)(1)(ii)(E). Amount beneficially owned-3,034,819

Percent of class-10.045% sole voting power-3,034,819 shared power to vote or direct the vote-0 sole power to dispose/direct the disposition-3,034,819 shared power to dispose/direct the disposition-0

Certification pursuant to Section 240.13d-1(b):
By signing below I certify that, to the
best of my knowledge and belief, the securities
referred to above
were not acquired and
are not held for the purpose of or with the effect of

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changing or influencing the control of the issuer of the securities and were not acquired and are not held in connection with or as a participant in any transaction having that purpose or effect.

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

Date-May 10, 2011 Signature-Andrew M. Fishman Title-Associate General Counsel