

RESS | LIFE INVESTMENTS

Ress Life Investments A/S
Holbergsgade 14, 2 tv
DK-1057 Copenhagen K
Denmark
CVR nr. 33593163
resslifeinvestments.com

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Corporate Announcement 33/2021

Ress Life Investments A/S publishes portfolio composition for Q3 2021

Ress Life Investments A/S hereby publishes a portfolio overview for the benefit of the company's shareholders.

Questions related to this announcement can be made to the company's AIF-manager, Resscapital AB.

Contact person:
Gustaf Hagerud
gustaf.hagerud@resscapital.com
Tel + 46 8 545 282 09

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As per 30 September 2021, the number of life insurance policies owned is 411. The total face value of the portfolio is 1080 million USD.

Portfolio composition as of 2021-09-30

Top 10 Carriers	Weight % of portfolio value
Lincoln National Life Insurance Company	18.1%
John Hancock Life Insurance Company USA	14.0%
Brighthouse Life Insurance Company	6.5%
Transamerica Life Insurance Company	6.4%
Protective Life Insurance Company	4.9%
United Of Omaha Life Insurance Company	4.2%
C.M. Life Insurance Company	4.0%
Equitable Life Insurance Company	4.0%
Talcott Resolution Life and Annuity Insurance Company	3.8%
Pacific Life Insurance Company	3.1%

Carrier Rating	Weight % of face value
A++	7.7%
A+	58.6%
A	25.5%
A-	1.8%
B++	4.7%
B+	0.0%
B	0.9%
B-	0.0%
C++	0.9%

Top 10 States	Weight % of face value
FL	13.2%
CA	11.6%
NY	8.9%
PA	6.5%
OH	6.1%
TX	5.1%
AZ	4.1%
IL	4.1%
MO	3.5%
GA	3.5%

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Face Group	Weight % of face value
100,000-250,000	0.1%
250,001-500,000	2.8%
500,001-1,000,000	9.5%
1,000,001-2,000,000	13.5%
2,000,001-3,000,000	10.0%
3,000,001-5,000,000	25.0%
5,000,001-10,000,000	28.7%
10,000,001-15,000,000	7.0%
15,000,001-	3.4%

Age Group	Weight % of face value
< 65	5.7%
65 – 69	11.4%
70 – 74	17.9%
75 – 79	20.7%
80 – 84	21.2%
85 – 89	13.2%
90 – 94	7.1%
95 <	2.8%

Gender	Weight % of face value
Female	19.7%
Male	64.5%
Joint	15.7%

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