



# HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021  
OF THE CONDITION AND AFFAIRS OF THE

## HealthSpring Life & Health Insurance Company, Inc.

NAIC Group Code 0901 0901 NAIC Company Code 12902 Employer's ID Number 20-8534298  
(Current) (Prior)

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [ X ]

Incorporated/Organized 02/27/2007 Commenced Business 02/27/2007

Statutory Home Office 2800 North Loop West, Suite 500, Houston, TX, US 77092  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 530 Great Circle Road  
(Street and Number)  
Nashville, TN, US 37228, 615-291-7000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 530 Great Circle Road, Nashville, TN, US 37228  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 530 Great Circle Road  
(Street and Number)  
Nashville, TN, US 37228, 615-291-7000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.cignahealthspring.com

Statutory Statement Contact Connie Schmidt Ansley, 615-564-3480  
(Name) (Area Code) (Telephone Number)  
regulatory@healthspring.com, 615-401-4566  
(E-mail Address) (FAX Number)

### OFFICERS

President & Chief Executive Officer Aparna Abburi # Appointed Actuary Gregory Nicholas Malone  
Chief Financial Officer Gregory J Czar Vice President Debra Smith

### OTHER

Dudley Gerow #, Vice President Thomas Andrew Young, Compliance Officer Scott Ronald Lambert, Vice President & Treasurer

### DIRECTORS OR TRUSTEES

Dudley Gerow # Debra Smith Brian Ough  
Gregory J Czar

State of Florida SS  
County of \_\_\_\_\_

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.

Aparna Abburi Gregory J. Czar Gregory Nicholas Malone  
President and Chief Executive Officer Chief Financial Officer Appointed Actuary

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ January, 2022

Rosalina Iris Sansaricq

July 27, 2024

- 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<br>Amount               | 2<br>Percentage of Column 1<br>Line 13 | 3<br>Amount   | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4)<br>Amount | 6<br>Percentage of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):   |                           |  |   |  |                                   |  |
| 1.01 U.S. governments .....  | 6,194,683                 | 0.647                                  | 6,194,682   | 0  | 6,194,682                         | 0.647                                  |
| 1.02 All other governments .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 1,794,018                 | 0.187                                  | 1,794,018   | 0  | 1,794,018                         | 0.187                                  |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 1,033,047                 | 0.108                                  | 1,033,047   | 0  | 1,033,047                         | 0.108                                  |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 2,491,353                 | 0.260                                  | 2,491,352   | 0  | 2,491,352                         | 0.260                                  |
| 1.06 Industrial and miscellaneous .....  | 799,049,775               | 83.400                                 | 799,049,774   | 0  | 799,049,774                       | 83.416                                 |
| 1.07 Hybrid securities .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 1.08 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 1.09 SVO identified funds .....  | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 1.10 Unaffiliated Bank loans .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 1.11 Total long-term bonds .....   | 810,562,876               | 84.601                                 | 810,562,873   | 0  | 810,562,873                       | 84.618                                 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |  |   |  |                                   |  |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 2.02 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 2.03 Total preferred stocks .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3. Common stocks (Schedule D, Part 2, Section 2):  |                           |  |   |  |                                   |  |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.05 Mutual funds .....  |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.06 Unit investment trusts .....  |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.07 Closed-end funds .....  |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 3.08 Total common stocks .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4. Mortgage loans (Schedule B):  |                           |  |   |  |                                   |  |
| 4.01 Farm mortgages .....  | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 4.02 Residential mortgages .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 4.03 Commercial mortgages .....  | 53,570,021                | 5.591                                  | 53,570,021  |  | 53,570,021                        | 5.592                                  |
| 4.04 Mezzanine real estate loans .....   | 0                         | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 4.05 Total valuation allowance .....   |                           | 0.000                                  |   |  | 0                                 | 0.000                                  |
| 4.06 Total mortgage loans .....  | 53,570,021                | 5.591                                  | 53,570,021  | 0  | 53,570,021                        | 5.592                                  |
| 5. Real estate (Schedule A):   |                           |  |   |  |                                   |  |
| 5.01 Properties occupied by company .....  |                           | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 5.02 Properties held for production of income .....  |                           | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 5.03 Properties held for sale .....  |                           | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 5.04 Total real estate .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 6. Cash, cash equivalents and short-term investments:                                      |                           |  |   |  |                                   |  |
| 6.01 Cash (Schedule E, Part 1) .....   | (21,723,845)              | (2.267)                                | (21,723,845)  |  | (21,723,845)                      | (2.268)                                |
| 6.02 Cash equivalents (Schedule E, Part 2) .....   | 115,100,000               | 12.013                                 | 115,100,000   |  | 115,100,000                       | 12.016                                 |
| 6.03 Short-term investments (Schedule DA) .....  |                           | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 93,376,155                | 9.746                                  | 93,376,155  | 0  | 93,376,155                        | 9.748                                  |
| 7. Contract loans .....  | 0                         | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 8. Derivatives (Schedule DB) .....   | 0                         | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 9. Other invested assets (Schedule BA) .....   | 0                         | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 10. Receivables for securities .....   | 587,296                   | 0.061                                  | 403,723   |  | 403,723                           | 0.042                                  |
| 11. Securities Lending (Schedule DL, Part 1) .....   | 0                         | 0.000                                  | 0   | XXX  | XXX                               | XXX                                    |
| 12. Other invested assets (Page 2, Line 11) .....  | 0                         | 0.000                                  | 0   |  | 0                                 | 0.000                                  |
| 13. Total invested assets  | 958,096,348               | 100.000                                | 957,912,772   | 0  | 957,912,772                       | 100.000                                |

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |   |            |
|------|---|------------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year .....                            | 22,600,000 |
| 2.   | Cost of acquired:   |            |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7) .....   | 30,970,021 |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....   | 0          |
| 3.   | Capitalized deferred interest and other:  |            |
| 3.1  | Totals, Part 1, Column 12 .....   | 0          |
| 3.2  | Totals, Part 3, Column 11 .....   | 0          |
| 4.   | Accrual of discount .....   | 0          |
| 5.   | Unrealized valuation increase (decrease):   |            |
| 5.1  | Totals, Part 1, Column 9 .....  | 0          |
| 5.2  | Totals, Part 3, Column 8 .....  | 0          |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18 .....   |            |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15 .....   |            |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees .....                                 | 0          |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                           |            |
| 9.1  | Totals, Part 1, Column 13 .....   | 0          |
| 9.2  | Totals, Part 3, Column 13 .....   | 0          |
| 10.  | Deduct current year's other than temporary impairment recognized:   |            |
| 10.1 | Totals, Part 1, Column 11 .....   | 0          |
| 10.2 | Totals, Part 3, Column 10 .....   | 0          |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 53,570,021 |
| 12.  | Total valuation allowance .....   |            |
| 13.  | Subtotal (Line 11 plus 12) .....  | 53,570,021 |
| 14.  | Deduct total nonadmitted amounts .....  | 0          |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....                             | 53,570,021 |

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

## SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |  |             |
|-----|--|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....  | 820,326,771 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....  | 111,753,637 |
| 3.  | Accrual of discount .....  | 1,104,499   |
| 4.  | Unrealized valuation increase (decrease):  |             |
| 4.1 | Part 1, Column 12 .....  | (1,179,654) |
| 4.2 | Part 2, Section 1, Column 15 .....   |             |
| 4.3 | Part 2, Section 2, Column 13 .....   |             |
| 4.4 | Part 4, Column 11 .....  | 24,391      |
|     |  | (1,155,263) |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19 .....  | 1,359,922   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 119,959,897 |
| 7.  | Deduct amortization of premium .....   | 1,031,796   |
| 8.  | Total foreign exchange change in book/adjusted carrying value:   |             |
| 8.1 | Part 1, Column 15 .....  | (2,245,493) |
| 8.2 | Part 2, Section 1, Column 19 .....   |             |
| 8.3 | Part 2, Section 2, Column 16 .....   |             |
| 8.4 | Part 4, Column 15 .....  | 0           |
|     |  | (2,245,493) |
| 9.  | Deduct current year's other than temporary impairment recognized:  |             |
| 9.1 | Part 1, Column 14 .....  | 0           |
| 9.2 | Part 2, Section 1, Column 17 .....   |             |
| 9.3 | Part 2, Section 2, Column 14 .....   |             |
| 9.4 | Part 4, Column 13 .....  | 1,155,000   |
|     |  | 1,155,000   |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... | 1,565,496   |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....                               | 810,562,876 |
| 12. | Deduct total nonadmitted amounts .....   | 0           |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....   | 810,562,876 |

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description   |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| <b>BONDS</b>  |                            |                                      |                 |                  |                         |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States .....     | 6,194,683                            | 6,140,428       | 6,186,264        | 6,337,342               |
|   | 2. Canada .....            |                                      |                 |                  |                         |
|   | 3. Other Countries .....   |                                      |                 |                  |                         |
|   | 4. Totals                  | 6,194,683                            | 6,140,428       | 6,186,264        | 6,337,342               |
| U.S. States, Territories and<br>Possessions<br>(Direct and guaranteed)  | 5. Totals                  | 1,794,018                            | 1,866,005       | 2,033,440        | 1,750,000               |
| U.S. Political Subdivisions of States,<br>Territories and Possessions (Direct<br>and guaranteed)  | 6. Totals                  | 1,033,047                            | 1,069,540       | 1,195,690        | 1,000,000               |
| U.S. Special Revenue and Special<br>Assessment Obligations and all Non-<br>Guaranteed Obligations of Agencies<br>and Authorities of Governments and<br>their Political Subdivisions | 7. Totals                  | 2,491,353                            | 2,522,812       | 2,853,530        | 2,471,658               |
| Industrial and Miscellaneous, SVO<br>Identified Funds, Unaffiliated Bank<br>Loans and Hybrid Securities<br>(unaffiliated)   | 8. United States .....     | 635,337,671                          | 673,784,474     | 630,937,624      | 639,195,400             |
|   | 9. Canada .....            | 32,036,733                           | 32,920,826      | 31,986,440       | 32,100,000              |
|   | 10. Other Countries .....  | 131,675,370                          | 133,921,798     | 132,111,174      | 130,774,417             |
|   | 11. Totals                 | 799,049,774                          | 840,627,098     | 795,035,238      | 802,069,817             |
| Parent, Subsidiaries and Affiliates   | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|   | 13. Total Bonds            | 810,562,875                          | 852,225,883     | 807,304,162      | 813,628,817             |
| <b>PREFERRED STOCKS</b>   |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(unaffiliated)  | 14. United States .....    |                                      |                 |                  |                         |
|   | 15. Canada .....           |                                      |                 |                  |                         |
|   | 16. Other Countries .....  |                                      |                 |                  |                         |
|   | 17. Totals                 | 0                                    | 0               | 0                | 0                       |
| Parent, Subsidiaries and Affiliates   | 18. Totals                 | 0                                    | 0               | 0                | 0                       |
|   | 19. Total Preferred Stocks | 0                                    | 0               | 0                | 0                       |
| <b>COMMON STOCKS</b>  |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(unaffiliated)  | 20. United States .....    |                                      |                 |                  |                         |
|   | 21. Canada .....           |                                      |                 |                  |                         |
|   | 22. Other Countries .....  |                                      |                 |                  |                         |
|   | 23. Totals                 | 0                                    | 0               | 0                | 0                       |
| Parent, Subsidiaries and Affiliates   | 24. Totals                 | 0                                    | 0               | 0                | 0                       |
|   | 25. Total Common Stocks    | 0                                    | 0               | 0                | 0                       |
|   | 26. Total Stocks           | 0                                    | 0               | 0                | 0                       |
|   | 27. Total Bonds and Stocks | 810,562,875                          | 852,225,883     | 807,304,162      |                         |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>1. U.S. Governments</b>  |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1  | 572,966             | 37,861                              | 5,583,340                             | 516                                    | 0                  | XXX                      | 6,194,683               | 0.8                                | 56,462,689                           | 6.5                               | 6,194,682                      | 1                                   |
| 1.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 1.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 1.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 1.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 1.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 1.7 Totals  | 572,966             | 37,861                              | 5,583,340                             | 516                                    | 0                  | XXX                      | 6,194,683               | 0.8                                | 56,462,689                           | 6.5                               | 6,194,682                      | 1                                   |
| <b>2. All Other Governments</b>   |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 2.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>3. U.S. States, Territories and Possessions etc.,<br/>Guaranteed</b>                       |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1  | 253,173             | 1,540,845                           | 0                                     | 0                                      | 0                  | XXX                      | 1,794,018               | 0.2                                | 1,825,028                            | 0.2                               | 1,794,018                      | 0                                   |
| 3.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 3.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 3.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 3.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 3.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 3.7 Totals  | 253,173             | 1,540,845                           | 0                                     | 0                                      | 0                  | XXX                      | 1,794,018               | 0.2                                | 1,825,028                            | 0.2                               | 1,794,018                      | 0                                   |
| <b>4. U.S. Political Subdivisions of States, Territories and<br/>Possessions, Guaranteed</b>  |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1  | 0                   | 1,033,047                           | 0                                     | 0                                      | 0                  | XXX                      | 1,033,047               | 0.1                                | 1,055,033                            | 0.1                               | 1,033,047                      | 0                                   |
| 4.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 4.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 4.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 4.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 4.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 4.7 Totals  | 0                   | 1,033,047                           | 0                                     | 0                                      | 0                  | XXX                      | 1,033,047               | 0.1                                | 1,055,033                            | 0.1                               | 1,033,047                      | 0                                   |
| <b>5. U.S. Special Revenue &amp; Special Assessment<br/>Obligations, etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1  | 2,339,854           | 116,385                             | 28,312                                | 6,528                                  | 273                | XXX                      | 2,491,352               | 0.3                                | 2,651,339                            | 0.3                               | 2,491,352                      | 0                                   |
| 5.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 5.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 5.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 5.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 5.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 5.7 Totals  | 2,339,854           | 116,385                             | 28,312                                | 6,528                                  | 273                | XXX                      | 2,491,352               | 0.3                                | 2,651,339                            | 0.3                               | 2,491,352                      | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b> |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1  | 6,700,976           | 87,448,254                          | 71,592,798                            | 1,500,000                              | 0                  | XXX                      | 167,242,028             | 20.6                               | 202,621,395                          | 23.3                              | 97,528,434                     | 69,713,594                          |
| 6.2 NAIC 2  | 12,585,259          | 197,835,714                         | 240,036,858                           | 24,382,400                             | 0                  | XXX                      | 474,840,231             | 58.6                               | 505,459,887                          | 58.1                              | 341,732,743                    | 133,107,488                         |
| 6.3 NAIC 3  | 19,759,552          | 47,153,206                          | 22,932,861                            | 0                                      | 0                  | XXX                      | 89,845,619              | 11.1                               | 51,168,741                           | 5.9                               | 7,415,377                      | 82,430,242                          |
| 6.4 NAIC 4  | 195,792             | 53,161,901                          | 0                                     | 0                                      | 0                  | XXX                      | 53,357,693              | 6.6                                | 48,800,671                           | 5.6                               | 4,974,166                      | 48,383,527                          |
| 6.5 NAIC 5  | 0                   | 4,814,125                           | 0                                     | 0                                      | 8,950,076          | XXX                      | 13,764,201              | 1.7                                | 0                                    | 0.0                               | 0                              | 13,764,201                          |
| 6.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 6.7 Totals  | 39,241,579          | 390,413,200                         | 334,562,517                           | 25,882,400                             | 8,950,076          | XXX                      | 799,049,772             | 98.6                               | 808,050,694                          | 92.9                              | 451,650,720                    | 347,399,052                         |
| <b>7. Hybrid Securities</b>                             |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 7.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>8. Parent, Subsidiaries and Affiliates</b>           |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 8.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>9. SVO Identified Funds</b>                          |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.2 NAIC 2  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.3 NAIC 3  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.4 NAIC 4  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.5 NAIC 5  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.6 NAIC 6  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 9.7 Totals  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>10. Unaffiliated Bank Loans</b>                      |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.2 NAIC 2   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.3 NAIC 3   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.4 NAIC 4   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.5 NAIC 5   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.6 NAIC 6   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                |                                      | 0.0                               |                                | 0                                   |
| 10.7 Totals   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>11. Total Bonds Current Year</b>                    |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1  | (d) 9,866,969       | 90,176,392                          | 77,204,450                            | 1,507,044                              | 273                | 0                        | 178,755,128             | 22.1                               | XXX                                  | XXX                               | 109,041,533                    | 69,713,595                          |
| 11.2 NAIC 2  | (d) 12,585,259      | 197,835,714                         | 240,036,858                           | 24,382,400                             | 0                  | 0                        | 474,840,231             | 58.6                               | XXX                                  | XXX                               | 341,732,743                    | 133,107,488                         |
| 11.3 NAIC 3  | (d) 19,759,552      | 47,153,206                          | 22,932,861                            | 0                                      | 0                  | 0                        | 89,845,619              | 11.1                               | XXX                                  | XXX                               | 7,415,377                      | 82,430,242                          |
| 11.4 NAIC 4  | (d) 195,792         | 53,161,901                          | 0                                     | 0                                      | 0                  | 0                        | 53,357,693              | 6.6                                | XXX                                  | XXX                               | 4,974,166                      | 48,383,527                          |
| 11.5 NAIC 5  | (d) 0               | 4,814,125                           | 0                                     | 0                                      | 8,950,076          | 0                        | (c) 13,764,201          | 1.7                                | XXX                                  | XXX                               | 0                              | 13,764,201                          |
| 11.6 NAIC 6  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | (c) 0                   | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.7 Totals  | 42,407,572          | 393,141,338                         | 340,174,169                           | 25,889,444                             | 8,950,349          | 0                        | (b) 810,562,872         | 100.0                              | XXX                                  | XXX                               | 463,163,819                    | 347,399,053                         |
| 11.8 Line 11.7 as a % of Col. 7                        | 5.2                 | 48.5                                | 42.0                                  | 3.2                                    | 1.1                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | 57.1                           | 42.9                                |
| <b>12. Total Bonds Prior Year</b>                      |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1  | 59,625,196          | 96,256,646                          | 107,211,181                           | 1,521,768                              | 693                | 0                        | XXX                     | XXX                                | 264,615,484                          | 30.4                              | 167,692,987                    | 96,922,497                          |
| 12.2 NAIC 2  | 15,153,485          | 200,820,666                         | 280,485,736                           | 9,000,000                              | 0                  | 0                        | XXX                     | XXX                                | 505,459,887                          | 58.1                              | 391,318,375                    | 114,141,512                         |
| 12.3 NAIC 3  | 783,699             | 47,810,532                          | 2,574,510                             | 0                                      | 0                  | 0                        | XXX                     | XXX                                | 51,168,741                           | 5.9                               | 13,848,887                     | 37,319,854                          |
| 12.4 NAIC 4  | 194,969             | 42,060,702                          | 0                                     | 0                                      | 6,545,000          | 0                        | XXX                     | XXX                                | 48,800,671                           | 5.6                               | 4,946,139                      | 43,854,532                          |
| 12.5 NAIC 5  |                     |                                     |                                       |  |                    |                          | XXX                     | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 12.6 NAIC 6  |                     |                                     |                                       |  |                    |                          | XXX                     | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 12.7 Totals  | 75,757,349          | 386,948,546                         | 390,271,427                           | 10,521,768                             | 6,545,693          | 0                        | XXX                     | XXX                                | (b) 870,044,783                      | 100.0                             | 577,806,388                    | 292,238,395                         |
| 12.8 Line 12.7 as a % of Col. 9                        | 8.7                 | 44.5                                | 44.9                                  | 1.2                                    | 0.8                | 0.0                      | XXX                     | XXX                                | 100.0                                | XXX                               | 66.4                           | 33.6                                |
| <b>13. Total Publicly Traded Bonds</b>                 |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1  | 4,652,314           | 64,720,698                          | 39,661,204                            | 7,044                                  | 273                | 0                        | 109,041,533             | 13.5                               | 167,692,987                          | 19.3                              | 109,041,533                    | XXX                                 |
| 13.2 NAIC 2  | 10,953,347          | 147,114,034                         | 183,665,363                           | 0                                      | 0                  | 0                        | 341,732,744             | 42.2                               | 391,318,375                          | 45.0                              | 341,732,744                    | XXX                                 |
| 13.3 NAIC 3  | 1,495,253           | 5,920,125                           | 0                                     | 0                                      | 0                  | 0                        | 7,415,378               | 0.9                                | 13,848,887                           | 1.6                               | 7,415,378                      | XXX                                 |
| 13.4 NAIC 4  | 0                   | 4,974,166                           | 0                                     | 0                                      | 0                  | 0                        | 4,974,166               | 0.6                                | 4,946,139                            | 0.6                               | 4,974,166                      | XXX                                 |
| 13.5 NAIC 5  |                     |                                     |                                       |  |                    |                          | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 13.6 NAIC 6  |                     |                                     |                                       |  |                    |                          | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 13.7 Totals  | 17,100,914          | 222,729,023                         | 223,326,567                           | 7,044                                  | 273                | 0                        | 463,163,821             | 57.1                               | 577,806,388                          | 66.4                              | 463,163,821                    | XXX                                 |
| 13.8 Line 13.7 as a % of Col. 7                        | 3.7                 | 48.1                                | 48.2                                  | 0.0                                    | 0.0                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 2.1                 | 27.5                                | 27.6                                  | 0.0                                    | 0.0                | 0.0                      | 57.1                    | XXX                                | XXX                                  | XXX                               | 57.1                           | XXX                                 |
| <b>14. Total Privately Placed Bonds</b>                |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1  | 5,214,655           | 25,455,694                          | 37,543,246                            | 1,500,000                              | 0                  | 0                        | 69,713,595              | 8.6                                | 96,922,497                           | 11.1                              | XXX                            | 69,713,595                          |
| 14.2 NAIC 2  | 1,631,912           | 50,721,680                          | 56,371,495                            | 24,382,400                             | 0                  | 0                        | 133,107,487             | 16.4                               | 114,141,512                          | 13.1                              | XXX                            | 133,107,487                         |
| 14.3 NAIC 3  | 18,264,299          | 41,233,081                          | 22,932,861                            | 0                                      | 0                  | 0                        | 82,430,241              | 10.2                               | 37,319,854                           | 4.3                               | XXX                            | 82,430,241                          |
| 14.4 NAIC 4  | 195,792             | 48,187,735                          | 0                                     | 0                                      | 0                  | 0                        | 48,383,527              | 6.0                                | 43,854,532                           | 5.0                               | XXX                            | 48,383,527                          |
| 14.5 NAIC 5  | 0                   | 4,814,125                           | 0                                     | 0                                      | 8,950,076          | 0                        | 13,764,201              | 1.7                                | 0                                    | 0.0                               | XXX                            | 13,764,201                          |
| 14.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 14.7 Totals  | 25,306,658          | 170,412,315                         | 116,847,602                           | 25,882,400                             | 8,950,076          | 0                        | 347,399,051             | 42.9                               | 292,238,395                          | 33.6                              | XXX                            | 347,399,051                         |
| 14.8 Line 14.7 as a % of Col. 7                        | 7.3                 | 49.1                                | 33.6                                  | 7.5                                    | 2.6                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 3.1                 | 21.0                                | 14.4                                  | 3.2                                    | 1.1                | 0.0                      | 42.9                    | XXX                                | XXX                                  | XXX                               | XXX                            | 42.9                                |

(a) Includes \$ 121,513,522 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ 60,438,207 current year of bonds with Z designations and \$ 49,724,657 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.08 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments</b>   |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 1.01 Issuer Obligations  | 550,030             | 0                                   | 5,574,746                             | 0                                      | 0                  | XXX                      | 6,124,776               | 0.8                                 | 56,359,893                           | 6.5                               | 6,124,776                      | 0                               |
| 1.02 Residential Mortgage-Backed Securities  | 22,936              | 37,861                              | 8,594                                 | 516                                    | 0                  | XXX                      | 69,907                  | 0.0                                 | 102,796                              | 0.0                               | 69,906                         | 1                               |
| 1.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 1.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 1.05 Totals  | 572,966             | 37,861                              | 5,583,340                             | 516                                    | 0                  | XXX                      | 6,194,683               | 0.8                                 | 56,462,689                           | 6.5                               | 6,194,682                      | 1                               |
| <b>2. All Other Governments</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 2.01 Issuer Obligations  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 2.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 2.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 2.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 2.05 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                           |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 3.01 Issuer Obligations  | 253,173             | 1,540,845                           | 0                                     | 0                                      | 0                  | XXX                      | 1,794,018               | 0.2                                 | 1,825,028                            | 0.2                               | 1,794,018                      | 0                               |
| 3.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 3.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 3.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 3.05 Totals  | 253,173             | 1,540,845                           | 0                                     | 0                                      | 0                  | XXX                      | 1,794,018               | 0.2                                 | 1,825,028                            | 0.2                               | 1,794,018                      | 0                               |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 4.01 Issuer Obligations  | 0                   | 1,033,047                           | 0                                     | 0                                      | 0                  | XXX                      | 1,033,047               | 0.1                                 | 1,055,033                            | 0.1                               | 1,033,047                      | 0                               |
| 4.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 4.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 4.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 4.05 Totals  | 0                   | 1,033,047                           | 0                                     | 0                                      | 0                  | XXX                      | 1,033,047               | 0.1                                 | 1,055,033                            | 0.1                               | 1,033,047                      | 0                               |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 5.01 Issuer Obligations  | 2,230,594           | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 2,230,594               | 0.3                                 | 2,271,913                            | 0.3                               | 2,230,594                      | 0                               |
| 5.02 Residential Mortgage-Backed Securities  | 109,260             | 116,385                             | 28,312                                | 6,528                                  | 273                | XXX                      | 260,758                 | 0.0                                 | 379,426                              | 0.0                               | 260,758                        | 0                               |
| 5.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 5.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 5.05 Totals  | 2,339,854           | 116,385                             | 28,312                                | 6,528                                  | 273                | XXX                      | 2,491,352               | 0.3                                 | 2,651,339                            | 0.3                               | 2,491,352                      | 0                               |
| <b>6. Industrial and Miscellaneous</b>   |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 6.01 Issuer Obligations  | 38,970,352          | 377,556,188                         | 329,297,033                           | 13,100,000                             | 8,950,076          | XXX                      | 767,873,649             | 94.7                                | 794,487,835                          | 91.3                              | 450,735,915                    | 317,137,734                     |
| 6.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 6.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 6.04 Other Loan-Backed and Structured Securities   | 271,227             | 12,857,013                          | 5,265,485                             | 12,782,400                             | 0                  | XXX                      | 31,176,125              | 3.8                                 | 13,562,858                           | 1.6                               | 914,806                        | 30,261,319                      |
| 6.05 Totals  | 39,241,579          | 390,413,201                         | 334,562,518                           | 25,882,400                             | 8,950,076          | XXX                      | 799,049,774             | 98.6                                | 808,050,693                          | 92.9                              | 451,650,721                    | 347,399,053                     |
| <b>7. Hybrid Securities</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 7.01 Issuer Obligations  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 7.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 7.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 7.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 7.05 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| <b>8. Parent, Subsidiaries and Affiliates</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 8.01 Issuer Obligations  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.02 Residential Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.03 Commercial Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.04 Other Loan-Backed and Structured Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.05 Affiliated Bank Loans - Issued  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.06 Affiliated Bank Loans - Acquired  |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 8.07 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 11.08 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| <b>9. SVO Identified Funds</b>                               |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| <b>10. Unaffiliated Bank Loans</b>                           |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 10.01 Unaffiliated Bank Loans - Issued                       |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 10.02 Unaffiliated Bank Loans - Acquired                     |                     |                                     |                                       |  |                    | XXX                      | 0                       | 0.0                                 |                                      | 0.0                               |                                | 0                               |
| 10.03 Totals   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| <b>11. Total Bonds Current Year</b>                          |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 11.01 Issuer Obligations                                     | 42,004,149          | 380,130,080                         | 334,871,779                           | 13,100,000                             | 8,950,076          | XXX                      | 779,056,084             | 96.1                                | XXX                                  | XXX                               | 461,918,350                    | 317,137,734                     |
| 11.02 Residential Mortgage-Backed Securities                 | 132,196             | 154,246                             | 36,906                                | 7,044                                  | 273                | XXX                      | 330,665                 | 0.0                                 | XXX                                  | XXX                               | 330,664                        | 1                               |
| 11.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 11.04 Other Loan-Backed and Structured Securities            | 271,227             | 12,857,013                          | 5,265,485                             | 12,782,400                             | 0                  | XXX                      | 31,176,125              | 3.8                                 | XXX                                  | XXX                               | 914,806                        | 30,261,319                      |
| 11.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 11.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 11.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 11.08 Totals   | 42,407,572          | 393,141,339                         | 340,174,170                           | 25,889,444                             | 8,950,349          | 0                        | 810,562,874             | 100.0                               | XXX                                  | XXX                               | 463,163,820                    | 347,399,054                     |
| 11.09 Line 11.08 as a % of Col. 7                            | 5.2                 | 48.5                                | 42.0                                  | 3.2                                    | 1.1                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 57.1                           | 42.9                            |
| <b>12. Total Bonds Prior Year</b>                            |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 12.01 Issuer Obligations                                     | 75,552,503          | 375,583,846                         | 387,818,353                           | 10,500,000                             | 6,545,000          | XXX                      | XXX                     | XXX                                 | 855,999,702                          | 98.4                              | 576,494,671                    | 279,505,031                     |
| 12.02 Residential Mortgage-Backed Securities                 | 139,239             | 244,447                             | 76,075                                | 21,768                                 | 693                | XXX                      | XXX                     | XXX                                 | 482,222                              | 0.1                               | 482,222                        | 0                               |
| 12.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 12.04 Other Loan-Backed and Structured Securities            | 65,606              | 11,120,253                          | 2,376,999                             | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 13,562,858                           | 1.6                               | 829,494                        | 12,733,364                      |
| 12.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 12.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 12.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 12.08 Totals   | 75,757,348          | 386,948,546                         | 390,271,427                           | 10,521,768                             | 6,545,693          | 0                        | XXX                     | XXX                                 | 870,044,782                          | 100.0                             | 577,806,387                    | 292,238,395                     |
| 12.09 Line 12.08 as a % of Col. 9                            | 8.7                 | 44.5                                | 44.9                                  | 1.2                                    | 0.8                | 0.0                      | XXX                     | XXX                                 | 100.0                                | XXX                               | 66.4                           | 33.6                            |
| <b>13. Total Publicly Traded Bonds</b>                       |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 13.01 Issuer Obligations                                     | 16,911,658          | 221,717,031                         | 223,289,661                           | 0                                      | 0                  | XXX                      | 461,918,350             | 57.0                                | 576,494,671                          | 66.3                              | 461,918,350                    | XXX                             |
| 13.02 Residential Mortgage-Backed Securities                 | 132,196             | 154,246                             | 36,906                                | 7,044                                  | 273                | XXX                      | 330,665                 | 0.0                                 | 482,222                              | 0.1                               | 330,665                        | XXX                             |
| 13.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 13.04 Other Loan-Backed and Structured Securities            | 57,059              | 857,746                             | 0                                     | 0                                      | 0                  | XXX                      | 914,805                 | 0.1                                 | 829,494                              | 0.1                               | 914,805                        | XXX                             |
| 13.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 13.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 13.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 13.08 Totals   | 17,100,913          | 222,729,023                         | 223,326,567                           | 7,044                                  | 273                | 0                        | 463,163,820             | 57.1                                | 577,806,387                          | 66.4                              | 463,163,820                    | XXX                             |
| 13.09 Line 13.08 as a % of Col. 7                            | 3.7                 | 48.1                                | 48.2                                  | 0.0                                    | 0.0                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 100.0                          | XXX                             |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7,<br>Section 11 | 2.1                 | 27.5                                | 27.6                                  | 0.0                                    | 0.0                | 0.0                      | 57.1                    | XXX                                 | XXX                                  | XXX                               | 57.1                           | XXX                             |
| <b>14. Total Privately Placed Bonds</b>                      |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 14.01 Issuer Obligations                                     | 25,092,491          | 158,413,049                         | 111,582,118                           | 13,100,000                             | 8,950,076          | XXX                      | 317,137,734             | 39.1                                | 279,505,031                          | 32.1                              | XXX                            | 317,137,734                     |
| 14.02 Residential Mortgage-Backed Securities                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 14.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 14.04 Other Loan-Backed and Structured Securities            | 214,168             | 11,999,267                          | 5,265,485                             | 12,782,400                             | 0                  | XXX                      | 30,261,320              | 3.7                                 | 12,733,364                           | 1.5                               | XXX                            | 30,261,320                      |
| 14.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 14.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 14.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 14.08 Totals   | 25,306,659          | 170,412,316                         | 116,847,603                           | 25,882,400                             | 8,950,076          | 0                        | 347,399,054             | 42.9                                | 292,238,395                          | 33.6                              | XXX                            | 347,399,054                     |
| 14.09 Line 14.08 as a % of Col. 7                            | 7.3                 | 49.1                                | 33.6                                  | 7.5                                    | 2.6                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | XXX                            | 100.0                           |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7,<br>Section 11 | 3.1                 | 21.0                                | 14.4                                  | 3.2                                    | 1.1                | 0.0                      | 42.9                    | XXX                                 | XXX                                  | XXX                               | XXX                            | 42.9                            |

**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 .....                          | 718,092 | 718,092 | 0              | 0                                      | 0  |
| 2. Cost of short-term investments acquired .....  | 0       |         |                |  |  |
| 3. Accrual of discount .....  | 31,908  | 31,908  | 0              | 0                                      | 0  |
| 4. Unrealized valuation increase (decrease) .....   | 0       |         |                |  |  |
| 5. Total gain (loss) on disposals .....   | 0       |         |                |  |  |
| 6. Deduct consideration received on disposals .....                                       | 750,000 | 750,000 | 0              | 0                                      | 0  |
| 7. Deduct amortization of premium .....   | 0       |         |                |  |  |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0       |         |                |  |  |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0       |         |                |  |  |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 0       | 0       | 0              | 0                                      | 0  |
| 11. Deduct total nonadmitted amounts .....  | 0       |         |                |  |  |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 0       | 0       | 0              | 0                                      | 0  |

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

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

(Cash Equivalents)

|   | 1             | 2           | 3                            | 4         |
|---|---------------|-------------|------------------------------|-----------|
|   | Total         | Bonds       | Money Market<br>Mutual funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 87,999,912    | 48,999,912  | 39,000,000                   | 0         |
| 2. Cost of cash equivalents acquired .....  | 6,262,991,052 | 758,990,052 | 5,504,001,000                | 0         |
| 3. Accrual of discount .....  | 21,709        | 21,709      | 0                            | 0         |
| 4. Unrealized valuation increase (decrease) .....   | 0             |             |                              |           |
| 5. Total gain (loss) on disposals .....   | 686           | 686         | 0                            | 0         |
| 6. Deduct consideration received on disposals .....                                       | 6,235,913,359 | 808,012,359 | 5,427,901,000                | 0         |
| 7. Deduct amortization of premium .....   | 0             |             |                              |           |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0             |             |                              |           |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0             |             |                              |           |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 115,100,000   | 0           | 115,100,000                  | 0         |
| 11. Deduct total nonadmitted amounts .....  | 0             |             |                              |           |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 115,100,000   | 0           | 115,100,000                  | 0         |

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1<br>Loan Number   | 2<br>Code | 3 Location |            | 5<br>Loan Type | 6<br>Date Acquired | 7<br>Rate of Interest | 8<br>Book Value/Recorded Investment Excluding Accrued Interest | Change in Book Value/Recorded Investment      |  |   |   |   | 14<br>Value of Land and Buildings | 15<br>Date of Last Appraisal or Valuation |
|--|-----------|------------|------------|----------------|--------------------|-----------------------|--|---|--|---|---|---|-----------------------------------|---|
|  |           | 3<br>City  | 4<br>State |                |                    |                       |  | 9<br>Unrealized Valuation Increase (Decrease) | 10<br>Current Year's (Amortization)/ Accretion | 11<br>Current Year's Other-Than-Temporary Impairment Recognized | 12<br>Capitalized Deferred Interest and Other | 13<br>Total Foreign Exchange Change in Book Value |                                   |   |
| 180058000  |           | Avondale   | AZ         |                | 12/21/2021         | 3.210                 | 10,500,000   | 0   | 0  | 0   | 0   | 0   | 16,604,651                        | 12/21/2021                                |
| 180057000  |           | Berkeley   | CA         |                | 10/28/2021         | 2.950                 | 8,500,000  | 0   | 0  | 0   | 0   | 0   | 13,573,016                        | 10/28/2021                                |
| 180048000  |           | San Diego  | CA         |                | 09/14/2020         | 3.200                 | 12,000,000   | 0   | 0  | 0   | 0   | 0   | 19,632,558                        | 06/30/2021                                |
| 180047000  |           | San Jose   | CA         |                | 04/28/2020         | 3.350                 | 10,600,000   | 0   | 0  | 0   | 0   | 0   | 16,404,762                        | 06/30/2021                                |
| 180056000  |           | Shoreline  | WA         |                | 09/30/2021         | 3.100                 | 11,970,021   | 0   | 0  | 0   | 0   | 0   | 18,957,173                        | 09/30/2021                                |
| 0599999. Mortgages in good standing - Commercial mortgages-all other |           |            |            |                |                    |                       | 53,570,021   | 0   | 0  | 0   | 0   | 0   | 85,172,160                        | XXX                                       |
| 0899999. Total Mortgages in good standing                            |           |            |            |                |                    |                       | 53,570,021   | 0   | 0  | 0   | 0   | 0   | 85,172,160                        | XXX                                       |
| 1699999. Total - Restructured Mortgages                              |           |            |            |                |                    |                       | 0  | 0   | 0  | 0   | 0   | 0   | 0                                 | XXX                                       |
| 2499999. Total - Mortgages with overdue interest over 90 days        |           |            |            |                |                    |                       | 0  | 0   | 0  | 0   | 0   | 0   | 0                                 | XXX                                       |
| 3299999. Total - Mortgages in the process of foreclosure             |           |            |            |                |                    |                       | 0  | 0   | 0  | 0   | 0   | 0   | 0                                 | XXX                                       |
| 3399999 - Totals   |           |            |            |                |                    |                       | 53,570,021   | 0   | 0  | 0   | 0   | 0   | 85,172,160                        | XXX                                       |

General Interrogatory:

1. Mortgages in good standing \$ ..... unpaid taxes \$ ..... interest due and unpaid.
2. Restructured mortgages \$ ..... unpaid taxes \$ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.
4. Mortgages in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.



Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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                             | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 912828-L2-4   | US TREASURY N/B                         | .SD     |               |                 | 1.A   | 550,346     | 101.0470                       | 555,758    | 550,000   | 550,030                       | 0   | (53)                                     | 0   | 0  | 1.875    | 1.865             | FA        | 3,504                           | 10,313                      | 09/25/2015 | 08/31/2022                       |
| 91282C-AL-5   | US TREASURY N/B                         | .SD     |               |                 | 1.A   | 2,797,037   | 94.6560                        | 2,750,711  | 2,906,000 | 2,805,108                     | 0   | 8,071                                    | 0   | 0  | 0.375    | 0.998             | MS        | 2,784                           | 5,449                       | 07/09/2021 | 09/30/2027                       |
| 91282C-CV-1   | US TREASURY N/B                         | .SD     |               |                 | 1.A   | 2,768,392   | 98.0940                        | 2,760,358  | 2,814,000 | 2,769,638                     | 0   | 1,247                                    | 0   | 0  | 1.125    | 1.373             | FA        | 10,757                          | 0                           | 10/20/2021 | 08/31/2028                       |
| <b>0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations</b>                          |   |         |               |                 |   | 6,115,775   | XXX                            | 6,066,827  | 6,270,000 | 6,124,776                     | 0   | 9,265                                    | 0   | 0  | XXX      | XXX               | XXX       | 17,045                          | 15,762                      | XXX        | XXX                              |
| 36230R-V7-8   | GNMA POOL 756938                        |         | 4             |                 | 1.A   | 45,788      | 108.9540                       | 108,041    | 44,093    | 45,682                        | 0   | 50                                       | 0   | 0  | 4.000    | 2.130             | MON       | 147                             | 1,764                       | 11/01/2010 | 11/15/2040                       |
| 362950-LB-4   | GNMA POOL 677222                        |         | 4             |                 | 1.A   | 1,608       | 112.8310                       | 1,749      | 1,550     | 1,599                         | 0   | (5)                                      | 0   | 0  | 5.500    | 4.691             | MON       | 7                               | 85                          | 08/24/2009 | 08/15/2038                       |
| 38374M-X5-3   | GNR SERIES 2006-17 CLASS KN             |         | 4             |                 | 1.A   | 23,093      | 109.7340                       | 23,811     | 21,699    | 22,626                        | 0   | 1  | 0   | 0  | 5.750    | 4.053             | MON       | 104                             | 1,248                       | 04/23/2010 | 04/20/2036                       |
| <b>0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities</b>      |   |         |               |                 |   | 70,489      | XXX                            | 73,601     | 67,342    | 69,907                        | 0   | 46                                       | 0   | 0  | XXX      | XXX               | XXX       | 258                             | 3,097                       | XXX        | XXX                              |
| <b>0599999. Total - U.S. Government Bonds</b>   |   |         |               |                 |   | 6,186,264   | XXX                            | 6,140,428  | 6,337,342 | 6,194,683                     | 0   | 9,311                                    | 0   | 0  | XXX      | XXX               | XXX       | 17,303                          | 18,859                      | XXX        | XXX                              |
| <b>1099999. Total - All Other Government Bonds</b>  |   |         |               |                 |   | 0           | XXX                            | 0          | 0         | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 604129-H4-1   | MINNESOTA ST                            |         | 2             |                 | 1.A FE  | 1,724,910   | 107.3450                       | 1,610,175  | 1,500,000 | 1,540,845                     | 0   | (24,778)                                 | 0   | 0  | 5.000    | 3.220             | FA        | 31,250                          | 75,000                      | 08/29/2013 | 08/01/2024                       |
| 93974C-J4-3   | WASHINGTON ST                           |         | 2             |                 | 1.B FE  | 308,530     | 102.3320                       | 255,830    | 250,000   | 253,173                       | 0   | (6,232)                                  | 0   | 0  | 5.000    | 2.431             | JJ        | 6,250                           | 12,500                      | 02/14/2012 | 07/01/2025                       |
| <b>1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations</b>  |   |         |               |                 |   | 2,033,440   | XXX                            | 1,866,005  | 1,750,000 | 1,794,018                     | 0   | (31,010)                                 | 0   | 0  | XXX      | XXX               | XXX       | 37,500                          | 87,500                      | XXX        | XXX                              |
| <b>1799999. Total - U.S. States, Territories and Possessions Bonds</b>                            |   |         |               |                 |   | 2,033,440   | XXX                            | 1,866,005  | 1,750,000 | 1,794,018                     | 0   | (31,010)                                 | 0   | 0  | XXX      | XXX               | XXX       | 37,500                          | 87,500                      | XXX        | XXX                              |
| 139078-CB-3   | CANYONS UT SCH DIST                     |         |               |                 | 1.A FE  | 1,195,690   | 106.9540                       | 1,069,540  | 1,000,000 | 1,033,047                     | 0   | (21,985)                                 | 0   | 0  | 5.000    | 2.669             | JD        | 2,222                           | 50,000                      | 11/13/2013 | 06/15/2023                       |
| <b>1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations</b>               |   |         |               |                 |   | 1,195,690   | XXX                            | 1,069,540  | 1,000,000 | 1,033,047                     | 0   | (21,985)                                 | 0   | 0  | XXX      | XXX               | XXX       | 2,222                           | 50,000                      | XXX        | XXX                              |
| <b>2499999. Total - U.S. Political Subdivisions Bonds</b>   |   |         |               |                 |   | 1,195,690   | XXX                            | 1,069,540  | 1,000,000 | 1,033,047                     | 0   | (21,985)                                 | 0   | 0  | XXX      | XXX               | XXX       | 2,222                           | 50,000                      | XXX        | XXX                              |
| 196707-JH-4   | COLORADO ST BRD GOVERNORS UNIV          |         | 2             |                 | 1.A IF  | 556,917     | 100.7710                       | 473,624    | 470,000   | 471,631                       | 0   | (9,810)                                  | 0   | 0  | 5.000    | 2.860             | MS        | 7,833                           | 23,500                      | 02/28/2012 | 03/01/2027                       |
| 735389-RL-4   | PORT SEATTLE WASH REV                   |         | 2             |                 | 1.E FE  | 277,743     | 102.4060                       | 256,015    | 250,000   | 251,849                       | 0   | (3,093)                                  | 0   | 0  | 5.000    | 3.701             | FA        | 5,208                           | 12,500                      | 03/19/2012 | 08/01/2031                       |
| 914716-WU-5   | UNV OF N CAROLINA AT CHARLOTTE SERIES A |         | 2             |                 | 1.E FE  | 1,751,745   | 101.1690                       | 1,517,535  | 1,500,000 | 1,507,114                     | 0   | (28,416)                                 | 0   | 0  | 5.000    | 3.050             | AO        | 18,750                          | 75,000                      | 03/06/2012 | 04/01/2029                       |
| <b>2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations</b>                     |   |         |               |                 |   | 2,586,405   | XXX                            | 2,247,174  | 2,220,000 | 2,230,594                     | 0   | (41,319)                                 | 0   | 0  | XXX      | XXX               | XXX       | 31,791                          | 111,000                     | XXX        | XXX                              |
| 3128CU-MV-5   | FHLMC POOL G30372                       |         | 4             |                 | 1.A   | 5,205       | 106.8670                       | 5,262      | 4,924     | 5,034                         | 0   | (55)                                     | 0   | 0  | 5.000    | 4.096             | MON       | 21                              | 246                         | 10/01/2010 | 09/01/2027                       |
| 3128M6-M8-8   | FHLMC POOL G04583                       |         | 4             |                 | 1.A   | 6,245       | 116.0380                       | 6,752      | 5,819     | 6,183                         | 0   | 2  | 0   | 0  | 6.000    | 4.281             | MON       | 29                              | 349                         | 04/29/2010 | 08/01/2038                       |
| 3128MB-K7-1   | FHLMC POOL G12818                       |         | 4             |                 | 1.A   | 170         | 99.8340                        | 167        | 168       | 168                           | 0   | 0  | 0   | 0  | 6.000    | 5.464             | MON       | 1                               | 10                          | 10/11/2007 | 10/01/2022                       |
| 3128MM-GP-2   | FHLMC POOL G18205                       |         | 4             |                 | 1.A   | 127         | 101.6250                       | 127        | 125       | 125                           | 0   | 0  | 0   | 0  | 6.000    | 5.406             | MON       | 1                               | 8                           | 10/01/2007 | 09/01/2022                       |
| 31335H-SD-1   | FHLMC POOL C90844                       |         | 4             |                 | 1.A   | 4,300       | 103.6160                       | 4,296      | 4,146     | 4,223                         | 0   | 15                                       | 0   | 0  | 4.500    | 2.198             | MON       | 16                              | 187                         | 12/16/2010 | 08/01/2024                       |
| 31371N-SN-6   | FNMA POOL 257125                        |         | 4             |                 | 1.A   | 13,103      | 111.6040                       | 13,560     | 12,150    | 12,699                        | 0   | 7  | 0   | 0  | 5.500    | 3.268             | MON       | 56                              | 668                         | 07/13/2010 | 03/01/2028                       |
| 3137A1-DM-2   | FHR SERIES 3707 CLASS CA                |         | 4             |                 | 1.A   | 3,954       | 102.4670                       | 3,768      | 3,678     | 3,740                         | 0   | (21)                                     | 0   | 0  | 5.000    | 2.197             | MON       | 15                              | 184                         | 10/08/2010 | 07/15/2040                       |
| <b>FHLMC STRUCTURED PASS THROUGH SERIES T-59 CLASS</b>  |   |         |               |                 |   |             |                                |            |           |                               |   |  |   |  |          |                   |           |                                 |                             |            |                                  |
| 31394P-PQ-0   | 1A1                                     |         | 4             |                 | 1.A   | 8,366       | 115.8600                       | 9,536      | 8,231     | 8,328                         | 0   | (2)                                      | 0   | 0  | 6.500    | 6.294             | MON       | 45                              | 535                         | 08/06/2007 | 10/25/2043                       |
| 31395H-NJ-2   | FHR SERIES 3002 CLASS YD                |         | 4             |                 | 1.A   | 9,695       | 104.3040                       | 9,672      | 9,273     | 9,452                         | 0   | 6  | 0   | 0  | 4.500    | 2.813             | MON       | 35                              | 417                         | 04/27/2010 | 07/15/2025                       |
| 31397B-6R-7   | FHR SERIES 3211 CLASS MH                |         | 4             |                 | 1.A   | 27,124      | 105.6830                       | 26,845     | 25,401    | 26,193                        | 0   | 1  | 0   | 0  | 5.000    | 3.098             | MON       | 106                             | 1,270                       | 07/07/2010 | 09/15/2026                       |
| 31398S-CH-4   | FNR SERIES 2010-122 CLASS AC            |         | 4             |                 | 1.A   | 49,701      | 103.4070                       | 48,528     | 46,929    | 47,127                        | 0   | (363)                                    | 0   | 0  | 3.500    | 1.606             | MON       | 137                             | 1,643                       | 11/04/2010 | 08/25/2022                       |
| 31402R-RN-1   | FNMA POOL 735893                        |         | 4             |                 | 1.A   | 107,281     | 113.9150                       | 114,566    | 100,571   | 106,267                       | 0   | 150                                      | 0   | 0  | 5.000    | 2.978             | MON       | 419                             | 5,029                       | 06/29/2011 | 10/01/2035                       |
| 31413K-AH-4   | FNMA POOL 947408                        |         | 4             |                 | 1.A   | 362         | 101.3980                       | 362        | 357       | 357                           | 0   | (1)                                      | 0   | 0  | 6.000    | 5.226             | MON       | 2                               | 22                          | 10/11/2007 | 10/01/2022                       |
| 31417Y-DV-6   | FNMA POOL MA0115                        |         | 4             |                 | 1.A   | 24,698      | 108.4030                       | 25,385     | 23,417    | 24,251                        | 0   | 4  | 0   | 0  | 4.500    | 2.872             | MON       | 88                              | 1,054                       | 08/04/2010 | 07/01/2029                       |
| 31417Y-RC-3   | FNMA POOL MA0482                        |         | 4             |                 | 1.A   | 6,794       | 105.3020                       | 6,812      | 6,469     | 6,612                         | 0   | (3)                                      | 0   | 0  | 4.000    | 2.251             | MON       | 22                              | 259                         | 11/05/2010 | 08/01/2025                       |
| <b>2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities</b> |   |         |               |                 |   | 267,125     | XXX                            | 275,638    | 251,658   | 260,759                       | 0   | (260)                                    | 0   | 0  | XXX      | XXX               | XXX       | 993                             | 11,881                      | XXX        | XXX                              |
| <b>3199999. Total - U.S. Special Revenues Bonds</b>   |   |         |               |                 |   | 2,853,530   | XXX                            | 2,522,812  | 2,471,658 | 2,491,353                     | 0   | (41,579)                                 | 0   | 0  | XXX      | XXX               | XXX       | 32,784                          | 122,881                     | XXX        | XXX                              |
| 00206R-CE-0   | AT&T INC                                |         | 1             |                 | 2.B FE  | 1,987,560   | 105.2290                       | 2,104,570  | 2,000,000 | 1,996,744                     | 0   | 1,354                                    | 0   | 0  | 3.900    | 3.976             | MS        | 23,833                          | 78,000                      | 03/06/2014 | 03/11/2024                       |
| 00206R-HS-4   | AT&T INC                                |         | 1             |                 | 2.B FE  | 3,034,557   | 106.6810                       | 3,200,430  | 3,000,000 | 3,020,107                     | 0   | (5,676)                                  | 0   | 0  | 3.600    | 3.383             | JJ        | 49,800                          | 108,000                     | 05/15/2019 | 07/15/2025                       |
| 002474-B*-4   | AZZ INC SERIES 2020A SENIOR NOTES       |         | 1             |                 | 2.C   | 1,200,000   | 98.1690                        | 1,178,026  | 1,200,000 | 1,200,000                     | 0   | 0  | 0   | 0  | 2.770    | 2.770             | JJ        | 14,958                          | 16,620                      | 01/19/2021 | 01/19/2028                       |
| 00440E-AR-8   | CHUBB INA HOLDINGS INC                  |         | 1             |                 | 1.F FE  | 998,500     | 105.3820                       | 1,053,819  | 1,000,000 | 999,568                       | 0   | 162                                      | 0   | 0  | 3.350    | 3.368             | MM        | 4,281                           | 33,500                      | 05/21/2014 | 05/15/2024                       |
| 00440E-AV-9   | CHUBB INA HOLDINGS INC                  |         | 1             |                 | 1.F FE  | 1,993,860   | 107.2480                       | 2,144,952  | 2,000,000 | 1,997,137                     | 0   | 590                                      | 0   | 0  | 3.350    | 3.365             | MM        | 10,794                          | 67,000                      | 10/27/2015 | 05/03/2026                       |
| 00774M-AD-7   | AERCAP IRELAND CAP/GLOBA                |         | 1             |                 | 2.C FE  | 969,350     | 102.0770                       | 1,020,766  | 1,000,000 | 992,750                       | 0   | 6,543                                    | 0   | 0  | 3.300    | 4.003             | JJ        | 14,483                          | 33,000                      | 03/21/2018 | 01/23/2023                       |
| 00912X-AV-6   | AIR LEASE CORP                          |         | 1             |                 | 2.B FE  | 2,888,350   | 105.2020                       | 3,208,658  | 3,050,000 | 2,948,176                     | 0   | 16,899                                   | 0   | 0  | 3.625    | 4.342             | AO        | 27,641                          | 110,563                     | 03/23/2018 | 04/01/2027                       |

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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   | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 00912X-AY-0          | AIR LEASE CORP                                      |         |               |                 | 2.B FE  | 968,480     | 105.4290                       | 1,054,292  | 1,000,000  | 979,560                       | 0   | 3,000                                   | 0   | 0  | 3.625    | 4.016             | JD        | 3,021                           | 36,250                      | 02/06/2018 | 12/01/2027                       |
| 01748N-AE-4          | ALLEGION US HOLDING CO                              |         |               |                 | 2.B FE  | 10,398,220  | 105.7200                       | 11,100,632 | 10,500,000 | 10,435,460                    | 0   | 9,843                                   | 0   | 0  | 3.550    | 3.669             | AO        | 93,188                          | 372,750                     | 01/25/2018 | 10/01/2027                       |
| 01879N-AA-3          | ALLIANCE RES OP FINANCE SERIES 144A                 |         |               |                 | 4.A FE  | 9,429,313   | 101.5000                       | 9,388,750  | 9,250,000  | 9,385,000                     | (44,313)                                  | 0                                       | 0   | 0  | 7.500    | 6.167             | MN        | 115,625                         | 346,875                     | 10/13/2021 | 05/01/2025                       |
| 023135-AJ-5          | AMAZON.COM INC                                      |         |               |                 | 1.E FE  | 457,635     | 101.3820                       | 506,911    | 500,000    | 495,052                       | 0   | 5,239                                   | 0   | 0  | 2.500    | 3.612             | MN        | 1,111                           | 12,500                      | 11/26/2013 | 11/29/2022                       |
| 025816-BS-7          | AMERICAN EXPRESS CO                                 |         |               |                 | 1.G FE  | 4,995,450   | 102.8440                       | 5,142,190  | 5,000,000  | 4,998,724                     | 0   | 935                                     | 0   | 0  | 3.400    | 3.420             | FA        | 58,556                          | 170,000                     | 02/22/2018 | 02/27/2023                       |
| 026874-CY-1          | AMERICAN INTL GROUP                                 |         |               |                 | 2.B FE  | 4,010,470   | 106.1820                       | 4,247,280  | 4,000,000  | 4,002,403                     | 0   | (1,131)                                 | 0   | 0  | 4.125    | 4.093             | FA        | 62,333                          | 165,000                     | 12/17/2013 | 02/15/2024                       |
| 03040W-AQ-8          | AMERICAN WATER CAPITAL C                            |         |               |                 | 2.A FE  | 2,842,920   | 105.5810                       | 3,167,424  | 3,000,000  | 2,899,407                     | 0   | 15,717                                  | 0   | 0  | 2.950    | 3.609             | MS        | 29,500                          | 88,500                      | 03/19/2018 | 09/01/2027                       |
| 03073E-AL-9          | AMERISOURCEBERGEN CORP                              |         |               |                 | 2.A FE  | 997,150     | 104.2390                       | 1,042,386  | 1,000,000  | 999,203                       | 0   | 306                                     | 0   | 0  | 3.400    | 3.434             | MN        | 4,344                           | 34,000                      | 05/19/2014 | 05/15/2024                       |
| 03076C-AF-3          | AMERIPRISE FINANCIAL INC                            |         |               |                 | 1.G FE  | 1,019,550   | 105.3430                       | 1,053,427  | 1,000,000  | 1,004,053                     | 0   | (2,175)                                 | 0   | 0  | 4.000    | 3.761             | AO        | 8,444                           | 40,000                      | 11/07/2013 | 10/15/2023                       |
| 035240-AL-4          | ANHEUSER-BUSCH INBEV WOR                            |         |               |                 | 2.B FE  | 1,389,024   | 111.1300                       | 1,555,813  | 1,400,000  | 1,392,550                     | 0   | 1,011                                   | 0   | 0  | 4.000    | 4.096             | AO        | 12,133                          | 56,000                      | 03/20/2018 | 04/13/2028                       |
| 037833-AK-6          | APPLE INC   |         |               |                 | 1.B FE  | 107,688     | 102.2850                       | 122,741    | 120,000    | 118,007                       | 0   | 1,424                                   | 0   | 0  | 2.400    | 3.681             | MN        | 464                             | 2,880                       | 12/17/2013 | 05/03/2023                       |
| 037833-AK-6          | APPLE INC   |         |               |                 | 1.B FE  | 5,725,432   | 102.2850                       | 6,525,751  | 6,380,000  | 6,274,032                     | 0   | 75,727                                  | 0   | 0  | 2.400    | 3.681             | MN        | 24,669                          | 153,120                     | 12/17/2013 | 05/03/2023                       |
| 037833-AS-9          | APPLE INC   |         |               |                 | 1.B FE  | 4,995,800   | 105.7570                       | 5,287,840  | 5,000,000  | 4,998,724                     | 0   | 450                                     | 0   | 0  | 3.450    | 3.460             | MN        | 26,354                          | 172,500                     | 04/29/2014 | 05/06/2024                       |
| 042498-AD-3          | ARMY AND AIR FORCE EXCHANGE SENIOR NOTES            |         |               |                 | 1.D   | 2,783,815   | 105.0770                       | 2,622,331  | 2,495,621  | 2,574,272                     | 0   | (27,760)                                | 0   | 0  | 4.950    | 2.725             | MON       | 5,490                           | 123,533                     | 05/08/2014 | 10/15/2024                       |
| 05369A-AA-9          | AVIATION CAPITAL GROUP SERIES 144A                  |         |               |                 | 2.C FE  | 4,369,775   | 104.2200                       | 4,689,896  | 4,500,000  | 4,416,581                     | 0   | 12,500                                  | 0   | 0  | 3.500    | 3.857             | MN        | 26,250                          | 157,500                     | 01/17/2018 | 11/01/2027                       |
| 05369A-AH-4          | AVIATION CAPITAL GROUP SERIES 144A                  |         |               |                 | 2.B FE  | 9,903,900   | 109.4150                       | 10,941,460 | 10,000,000 | 9,932,622                     | 0   | 20,263                                  | 0   | 0  | 5.500    | 5.750             | JD        | 24,444                          | 550,000                     | 07/07/2020 | 12/15/2024                       |
| 05502F-AA-6          | AZUL INVESTMENTS LLP SERIES 144A                    |         |               |                 | 5.A FE  | 3,293,475   | 93.0000                        | 3,208,500  | 3,450,000  | 3,208,500                     | (84,975)                                  | 0                                       | 0   | 0  | 5.875    | 7.522             | AO        | 36,596                          | 101,344                     | 09/24/2021 | 10/26/2024                       |
| 05502F-AC-2          | AZUL INVESTMENTS LLP SERIES 144A                    |         |               |                 | 5.A FE  | 1,640,625   | 91.7500                        | 1,605,625  | 1,750,000  | 1,605,625                     | (42,570)                                  | 0                                       | 0   | 0  | 7.250    | 8.857             | JD        | 5,639                           | 63,438                      | 08/04/2021 | 06/15/2026                       |
| 05523U-AP-5          | BAE SYSTEMS HOLDINGS INC SERIES 144A                |         |               |                 | 2.B FE  | 2,964,600   | 107.2180                       | 3,216,540  | 3,000,000  | 2,984,285                     | 0   | 3,588                                   | 0   | 0  | 3.850    | 3.994             | JD        | 5,133                           | 115,500                     | 12/03/2015 | 12/15/2025                       |
| 06406H-CV-9          | BANK OF NEW YORK MELLON                             |         |               |                 | 1.F FE  | 1,998,980   | 105.2840                       | 2,105,686  | 2,000,000  | 1,999,675                     | 0   | 107                                     | 0   | 0  | 3.400    | 3.406             | MN        | 8,689                           | 68,000                      | 05/02/2014 | 05/15/2024                       |
| 06406R-AF-4          | BANK OF NY MELLON CORP SERIES MTN                   |         |               |                 | 1.E FE  | 3,998,000   | 108.5380                       | 4,341,524  | 4,000,000  | 3,998,630                     | 0   | 189                                     | 0   | 0  | 3.400    | 3.406             | JJ        | 57,422                          | 136,000                     | 01/22/2018 | 01/29/2028                       |
| 06887F-AG-6          | BARRY-WEHMILLER COMPANIES INC SERIES A SENIOR NOTES |         |               |                 | 2.C PL  | 2,600,000   | 98.5870                        | 2,563,257  | 2,600,000  | 2,600,000                     | 0   | 0                                       | 0   | 0  | 3.050    | 3.050             | JJ        | 35,465                          | 39,650                      | 01/20/2021 | 01/20/2033                       |
| 073730-AG-8          | BEAM SUNTORY INC                                    |         |               |                 | 2.B FE  | 1,427,160   | 102.5570                       | 1,538,354  | 1,500,000  | 1,487,024                     | 0   | 8,493                                   | 0   | 0  | 3.250    | 3.866             | JD        | 2,167                           | 48,750                      | 12/13/2013 | 06/15/2023                       |
| 075887-BF-5          | BECTON DICKINSON AND CO                             |         |               |                 | 2.C FE  | 462,000     | 106.0610                       | 462,000    | 462,000    | 462,000                       | 0   | 0                                       | 0   | 0  | 3.734    | 3.734             | JD        | 767                             | 17,251                      | 12/04/2014 | 12/15/2024                       |
| 075896-AA-8          | BED BATH & BEYOND INC                               |         |               |                 | 4.A FE  | 4,922,075   | 101.0000                       | 5,050,000  | 5,000,000  | 4,974,166                     | 18,774                                    | 9,253                                   | 0   | 0  | 3.749    | 3.960             | FA        | 78,104                          | 187,450                     | 10/19/2015 | 08/01/2024                       |
| 081437-AS-4          | AMCOR FLEXIBLES NORTH AM                            |         |               |                 | 2.B FE  | 1,419,791   | 103.8090                       | 1,557,137  | 1,500,000  | 1,438,989                     | 0   | 11,535                                  | 0   | 0  | 3.100    | 4.057             | MS        | 19,692                          | 46,500                      | 04/21/2020 | 09/15/2026                       |
| 084423-AS-1          | BERKLEY (WR) CORPORATION                            |         |               |                 | 2.A FE  | 2,602,325   | 100.7960                       | 2,519,890  | 2,500,000  | 2,502,619                     | 0   | (13,815)                                | 0   | 0  | 4.625    | 4.056             | MS        | 34,045                          | 115,625                     | 08/06/2013 | 03/15/2022                       |
| 084659-AM-3          | BERKSHIRE HATHAWAY ENERG                            |         |               |                 | 1.G FE  | 955,486     | 106.7840                       | 1,067,843  | 1,000,000  | 999,946                       | 0   | 4,153                                   | 0   | 0  | 3.250    | 3.791             | AO        | 6,861                           | 32,500                      | 05/02/2018 | 04/15/2028                       |
| 092113-AL-3          | BLACK HILLS CORP                                    |         |               |                 | 2.A FE  | 2,990,910   | 107.3130                       | 3,219,378  | 3,000,000  | 2,995,855                     | 0   | 919                                     | 0   | 0  | 3.950    | 3.987             | JJ        | 54,642                          | 118,500                     | 01/08/2016 | 01/15/2026                       |
| 097023-CY-9          | BOEING CO   |         |               |                 | 2.C FE  | 40,000,000  | 116.6530                       | 46,661,240 | 40,000,000 | 40,000,000                    | 0   | 0                                       | 0   | 0  | 5.150    | 5.150             | MN        | 343,333                         | 2,060,000                   | 04/30/2020 | 05/01/2030                       |
| 09952A-AC-0          | BORAL FINANCE PTY LTD SERIES 144A                   |         |               |                 | 2.B FE  | 2,986,080   | 106.2950                       | 3,188,844  | 3,000,000  | 2,990,838                     | 0   | 1,241                                   | 0   | 0  | 3.750    | 3.804             | MN        | 18,750                          | 112,500                     | 10/24/2017 | 05/01/2028                       |
| 101137-AS-6          | BOSTON SCIENTIFIC CORP                              |         |               |                 | 2.B FE  | 9,485,115   | 111.6330                       | 10,605,126 | 9,500,000  | 9,489,759                     | 0   | 1,377                                   | 0   | 0  | 4.000    | 4.019             | MS        | 126,667                         | 380,000                     | 02/22/2018 | 03/01/2028                       |
| 10623*-AA-4          | BRAZOS SANDY CREEK ELECTRIC CO SENIOR NOTES         |         |               |                 | 5.B FE  | 9,546,119   | 85.7870                        | 8,950,076  | 10,432,917 | 8,950,076                     | (702,171)                                 | 106,128                                 | 0   | 0  | 6.540    | 3.285             | JD        | 0                               | 0                           | 07/23/2021 | 06/30/2024                       |
| 110122-AH-8          | BRISTOL- MYERS SQUIBB CO                            |         |               |                 | 1.F FE  | 1,483,695   | 104.3310                       | 1,564,967  | 1,500,000  | 1,496,544                     | 0   | 1,774                                   | 0   | 0  | 3.250    | 3.379             | MN        | 8,125                           | 48,750                      | 10/24/2013 | 11/01/2023                       |
| 115637-AS-9          | BROWN-FORMAN CORP                                   |         |               |                 | 1.G FE  | 1,692,401   | 106.5070                       | 1,810,614  | 1,700,000  | 1,696,171                     | 0   | 1,061                                   | 0   | 0  | 3.500    | 3.572             | AO        | 12,561                          | 59,500                      | 03/22/2018 | 04/15/2025                       |
| 118230-AK-7          | BUCKEYE PARTNERS LP                                 |         |               |                 | 3.B FE  | 1,915,190   | 102.7500                       | 2,055,000  | 2,000,000  | 1,984,431                     | 0   | 9,794                                   | 0   | 0  | 4.150    | 4.694             | JJ        | 41,500                          | 83,000                      | 09/10/2013 | 07/01/2023                       |
| 124857-AQ-6          | VIACOMCBS INC                                       |         |               |                 | 2.B FE  | 981,880     | 108.1350                       | 1,081,348  | 1,000,000  | 992,074                       | 0   | 1,761                                   | 0   | 0  | 4.000    | 4.215             | JJ        | 18,444                          | 40,000                      | 07/07/2015 | 01/15/2026                       |
| 124857-AT-0          | VIACOMCBS INC                                       |         |               |                 | 2.B FE  | 3,901,400   | 106.4570                       | 4,258,260  | 4,000,000  | 3,937,219                     | 0   | 8,977                                   | 0   | 0  | 3.375    | 3.663             | FA        | 51,000                          | 135,000                     | 10/17/2017 | 02/15/2028                       |
| 12505B-AD-2          | CBRE SERVICES INC                                   |         |               |                 | 2.A FE  | 1,984,800   | 111.6750                       | 2,233,496  | 2,000,000  | 1,992,941                     | 0   | 1,462                                   | 0   | 0  | 4.875    | 4.968             | MS        | 32,500                          | 97,500                      | 08/06/2015 | 03/01/2026                       |
| 12527G-AC-7          | CF INDUSTRIES INC                                   |         |               |                 | 2.C FE  | 3,271,186   | 103.1250                       | 3,438,188  | 3,334,000  | 3,322,416                     | 0   | 7,751                                   | 0   | 0  | 3.450    | 3.702             | JD        | 9,585                           | 115,023                     | 05/20/2015 | 06/01/2023                       |
| 126117-AS-9          | CNA FINANCIAL CORP                                  |         |               |                 | 2.A FE  | 5,030,630   | 105.6220                       | 5,281,115  | 5,000,000  | 5,009,040                     | 0   | (3,987)                                 | 0   | 0  | 3.950    | 3.861             | MN        | 25,236                          | 197,500                     | 01/19/2016 | 05/15/2024                       |
| 12626P-AM-5          | CRH AMERICA INC 144A                                |         |               |                 | 1.A FE  | 1,997,540   | 106.9890                       | 2,139,770  | 2,000,000  | 1,998,993                     | 0   | 255                                     | 0   | 0  | 3.875    | 3.890             | MN        | 9,257                           | 77,500                      | 05/12/2015 | 05/18/2025                       |
| 12636Y-AA-0          | CRH AMERICA FINANCE INC SERIES 144A                 |         |               |                 | 2.A FE  | 4,806,650   | 106.6840                       | 5,334,190  | 5,000,000  | 4,878,633                     | 0   | 19,978                                  | 0   | 0  | 3.400    | 3.906             | MN        | 24,556                          | 170,000                     | 03/09/2018 | 05/09/2027                       |
| 126650-CL-2          | CVS HEALTH CORP                                     |         |               |                 | 2.B FE  | 989,940     | 107.2080                       | 1,072,082  | 1,000,000  | 995,944                       | 0   | 1,038                                   | 0   | 0  | 3.875    | 3.998             | JJ        | 17,330                          | 38,750                      | 07/13/2015 | 07/20/2025                       |
| 127055-AK-7          | CABOT CORP  |         |               |                 | 2.B FE  | 1,996,980   | 104.7840                       | 2,095,678  | 2,000,000  | 1,998,382                     | 0   | 299                                     | 0   | 0  | 3.400    | 3.418             | MS        | 20,022                          | 68,000                      | 09/06/2016 | 09/15/2026                       |
| 134429-AY-5          | CAMPBELL SOUP CO                                    |         |               |                 | 2.C FE  | 2,646,240   | 101.0080                       | 3,030,243  | 3,000,000  | 2,971,589                     | 0   | 46,831                                  | 0   | 0  | 2.500    | 4.149             | FA        | 31,042                          | 75,000                      | 01/02/2014 | 08/02/2022                       |
| 14040H-BF-1          | CAPITAL ONE FINANCIAL CO                            |         |               |                 | 2.A FE  | 3,996,360   | 105.3640                       | 4,214,556  | 4,000,000  | 3,998                         |   |   |   |  |          |                   |           |                                 |                             |            |                                  |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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  | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 153609-HF-2          | CENTRAL HUDSON GAS & ELECTRIC SERIES T SENIOR NOTES      |         |               |                 | .1.G  | 1,200,000   | .95.6420                       | 1,147,699  | 1,200,000 | 1,200,000                     | .0  | .0                                      | .0  | .0   | 2.030    | 2.030             | MN        | 2,977                           | 24,360                      | 11/17/2020 | 11/17/2030                       |
| 153609-HB-4          | CENTRAL HUDSON GAS & ELECTRIC SERIES S SENIOR NOTES      |         |               |                 | .1.G  | 1,500,000   | .95.7240                       | 1,435,867  | 1,500,000 | 1,500,000                     | .0  | .0                                      | .0  | .0   | 2.030    | 2.030             | MS        | 7,866                           | 30,450                      | 09/28/2020 | 09/28/2030                       |
| 166754-AS-0          | CHEVRON PHILLIPS CHEM CO SERIES 144A                     | 1       |               |                 | .1.G FE   | 3,485,685   | 109.7240                       | 3,840,344  | 3,500,000 | 3,490,215                     | .0  | 1,314                                   | .0  | .0   | 3.700    | 3.749             | JD        | 10,792                          | 129,500                     | 02/27/2018 | 06/01/2028                       |
| 166764-AH-3          | CHEVRON CORP   | 1       |               |                 | .1.D FE   | 3,873,520   | 103.1070                       | 4,124,296  | 4,000,000 | 3,977,390                     | .0  | 14,598                                  | .0  | .0   | 3.191    | 3.586             | JD        | 2,482                           | 127,640                     | 12/13/2013 | 06/24/2023                       |
| 174010-AQ-4          | CITIZENS BANK NA/RI SERIES BKNT                          | 2       |               |                 | .2.A FE   | 4,393,620   | 103.1770                       | 4,539,788  | 4,400,000 | 4,398,112                     | .0  | 1,310                                   | .0  | .0   | 3.700    | 3.732             | MS        | 41,604                          | 162,800                     | 03/26/2018 | 03/29/2023                       |
| 191098-AK-8          | COCA COLA BOTTLING CONSOL                                | 1       |               |                 | .2.B FE   | 1,999,500   | 107.6500                       | 2,153,000  | 2,000,000 | 1,999,725                     | .0  | 51                                      | .0  | .0   | 3.800    | 3.803             | MN        | 7,600                           | 76,000                      | 11/20/2015 | 11/25/2025                       |
| 194160-EG-1          | COLGATE - PALMOLIVE CO. SERIES MTN                       | 1       |               |                 | .1.D FE   | 2,981,910   | 104.9460                       | 3,148,374  | 3,000,000 | 2,995,406                     | .0  | 1,934                                   | .0  | .0   | 3.250    | 3.321             | MS        | 28,708                          | 97,500                      | 02/26/2014 | 03/15/2024                       |
| 198280-AF-6          | COLUMBIA PIPELINE GROUP SERIES W1                        | 1       |               |                 | .1.G FE   | 4,923,574   | 108.8290                       | 5,441,435  | 5,000,000 | 4,966,977                     | .0  | 8,615                                   | .0  | .0   | 4.500    | 4.710             | JD        | 18,750                          | 225,000                     | 05/12/2016 | 06/01/2025                       |
| 20030N-CH-2          | COMCAST CORP   | 1       |               |                 | .1.G FE   | 996,470     | 109.2600                       | 1,092,600  | 1,000,000 | 997,605                       | .0  | 326                                     | .0  | .0   | 3.550    | 3.592             | MN        | 5,917                           | 35,500                      | 02/01/2018 | 05/01/2028                       |
| 205887-BJ-0          | CONAGRA BRANDS INC                                       | 1       |               |                 | .2.C FE   | 1,889,340   | 101.7480                       | 2,034,968  | 2,000,000 | 1,989,507                     | .0  | 14,271                                  | .0  | .0   | 3.250    | 4.006             | MS        | 19,139                          | 65,000                      | 12/13/2013 | 09/15/2022                       |
| 207651-FB-4          | CONNECTICUT NATURAL GAS CORP SERIES F SENIOR NOTES       |         |               |                 | .1.G  | 800,000     | .94.7440                       | 757,950    | 800,000   | 800,000                       | .0  | .0                                      | .0  | .0   | 2.020    | 2.020             | JD        | 718                             | 16,160                      | 12/15/2020 | 12/15/2030                       |
| 21036P-AY-4          | CONSTELLATION BRANDS INC                                 | 1       |               |                 | .2.B FE   | 5,931,820   | 107.7530                       | 6,465,186  | 6,000,000 | 5,954,903                     | .0  | 6,374                                   | .0  | .0   | 3.600    | 3.737             | FA        | 81,600                          | 216,000                     | 02/28/2018 | 02/15/2028                       |
| 254687-CR-5          | WALT DISNEY COMPANY/THE SERIES W1                        | 1       |               |                 | .2.A FE   | 2,062,224   | 105.0670                       | 2,101,340  | 2,000,000 | 2,029,102                     | .0  | (15,974)                                | .0  | .0   | 4.000    | 3.137             | AO        | 20,000                          | 80,000                      | 11/22/2019 | 10/01/2023                       |
| 254687-CZ-7          | WALT DISNEY COMPANY/THE SERIES W1                        | 1       |               |                 | .2.A FE   | 1,023,761   | 105.8710                       | 1,058,709  | 1,000,000 | 1,013,126                     | .0  | (5,132)                                 | .0  | .0   | 3.700    | 3.134             | MS        | 10,894                          | 37,000                      | 11/22/2019 | 09/15/2024                       |
| 254700-AH-2          | DISCOVERY COMMUNICATIONS                                 | 1       |               |                 | .2.C FE   | 1,408,335   | 102.4180                       | 1,536,269  | 1,500,000 | 1,485,456                     | .0  | 11,075                                  | .0  | .0   | 3.250    | 4.050             | AO        | 12,188                          | 48,750                      | 01/07/2014 | 04/01/2023                       |
| 254700-AK-5          | DISCOVERY COMMUNICATIONS                                 | 1       |               |                 | .2.C FE   | 987,390     | 104.9260                       | 1,049,262  | 1,000,000 | 995,428                       | .0  | 1,312                                   | .0  | .0   | 3.450    | 3.601             | MS        | 10,158                          | 34,500                      | 03/11/2015 | 03/15/2025                       |
| 254700-BE-8          | DISCOVERY COMMUNICATIONS                                 | 1       |               |                 | .2.C FE   | 3,954,298   | 106.5730                       | 4,262,908  | 4,000,000 | 3,973,158                     | .0  | 7,064                                   | .0  | .0   | 3.950    | 4.160             | JD        | 7,022                           | 158,000                     | 04/02/2019 | 06/15/2025                       |
| 256677-AF-2          | DOLLAR GENERAL CORP                                      | 1       |               |                 | .2.B FE   | 1,598,384   | 111.1150                       | 1,777,842  | 1,600,000 | 1,598,861                     | .0  | 144                                     | .0  | .0   | 4.125    | 4.137             | MN        | 11,000                          | 66,000                      | 03/26/2018 | 05/01/2028                       |
| 266233-AG-0          | DUQUESNE LIGHT HOLDINGS SERIES 144A                      | 1       |               |                 | .2.C FE   | 1,975,280   | 105.9190                       | 2,118,374  | 2,000,000 | 1,984,375                     | .0  | 2,463                                   | .0  | .0   | 3.616    | 3.772             | FA        | 30,133                          | 72,320                      | 01/29/2018 | 08/01/2027                       |
| 278265-AD-5          | EATON VANCE CORP   | 1       |               |                 | .2.A FE   | 490,055     | 103.7140                       | 518,569    | 500,000   | 498,213                       | .0  | 1,167                                   | .0  | .0   | 3.625    | 3.879             | JD        | 18,125                          | 118,125                     | 01/14/2014 | 06/15/2023                       |
| 278865-BD-1          | ECOLAB INC SERIES W1                                     | 1       |               |                 | .1.G FE   | 5,791,776   | 108.1350                       | 6,488,088  | 6,000,000 | 5,791,776                     | .0  | .0                                      | .0  | .0   | 3.250    | 3.681             | JD        | 16,250                          | 195,000                     | 04/17/2018 | 12/01/2027                       |
| 29364N-AU-2          | ENTERGY MISSISSIPPI INC                                  | 1       |               |                 | .1.F FE   | 3,488,065   | 105.7710                       | 3,701,989  | 3,500,000 | 3,492,469                     | .0  | 1,126                                   | .0  | .0   | 3.250    | 3.290             | JD        | 9,479                           | 113,750                     | 11/09/2017 | 12/01/2027                       |
| 29379V-BL-6          | ENTERPRISE PRODUCTS OPER                                 | 1       |               |                 | .2.A FE   | 4,046,040   | 109.0600                       | 4,382,416  | 4,000,000 | 4,023,285                     | .0  | (4,365)                                 | .0  | .0   | 3.950    | 3.815             | FA        | 59,689                          | 158,000                     | 05/20/2016 | 02/15/2027                       |
| 30215*-AM-0          | EXPLORER PIPELINE COMPANY SERIES L SENIOR UNSECURED NOTE | 1       |               |                 | .2.B  | 213,356     | 100.0000                       | 181,818    | 181,818   | 185,956                       | .0  | (3,499)                                 | .0  | .0   | 7.010    | 3.005             | JJ        | 5,346                           | 12,745                      | 04/11/2013 | 07/31/2022                       |
| 316773-CV-0          | FIFTH THIRD BANCORP                                      | 2       |               |                 | .2.A FE   | 7,486,500   | 110.4120                       | 8,280,870  | 7,500,000 | 7,490,661                     | .0  | 1,255                                   | .0  | .0   | 3.950    | 3.972             | MS        | 88,052                          | 296,250                     | 03/12/2018 | 03/14/2028                       |
| 320844-PD-9          | FIRST MERIT BANK (OHIO)                                  | 1       |               |                 | .2.A FE   | 1,006,120   | 110.0130                       | 1,100,130  | 1,000,000 | 1,003,038                     | .0  | (554)                                   | .0  | .0   | 4.270    | 4.200             | MN        | 4,270                           | 42,700                      | 11/23/2015 | 11/25/2026                       |
| 337738-AP-3          | FISERV INC   | 1       |               |                 | .2.B FE   | 2,997,990   | 106.8100                       | 3,204,297  | 3,000,000 | 2,999,161                     | .0  | 205                                     | .0  | .0   | 3.850    | 3.858             | JD        | 9,625                           | 115,500                     | 05/19/2015 | 06/01/2025                       |
| 340711-AW-0          | FLORIDA GAS TRANSMISSION SERIES 144A                     | 1       |               |                 | .2.B FE   | 2,964,310   | 107.9480                       | 3,238,440  | 3,000,000 | 2,984,053                     | .0  | 3,512                                   | .0  | .0   | 4.350    | 4.497             | JJ        | 60,175                          | 130,500                     | 09/02/2016 | 07/15/2025                       |
| 343498-AB-7          | FLOWERS FOODS INC  | 1       |               |                 | .2.B FE   | 994,730     | 107.2380                       | 1,072,375  | 1,000,000 | 997,229                       | .0  | 519                                     | .0  | .0   | 3.500    | 3.563             | AO        | 8,750                           | 35,000                      | 09/23/2016 | 10/01/2026                       |
| 361448-BA-0          | GATX CORP  | 1       |               |                 | .2.B FE   | 6,898,390   | 107.2340                       | 7,506,345  | 7,000,000 | 6,933,200                     | .0  | 9,327                                   | .0  | .0   | 3.500    | 3.672             | MS        | 72,139                          | 245,000                     | 02/15/2018 | 03/15/2028                       |
| 37331N-AD-3          | GEORGIA PACIFIC LLC SERIES 144A                          | 1       |               |                 | .1.G FE   | 5,438,575   | 103.5470                       | 5,695,069  | 5,500,000 | 5,488,407                     | .0  | 7,127                                   | .0  | .0   | 3.734    | 3.876             | JJ        | 94,698                          | 205,370                     | 10/24/2013 | 07/15/2023                       |
| 375558-BF-9          | GILEAD SCIENCES INC                                      | 1       |               |                 | .2.A FE   | 1,991,920   | 107.6340                       | 2,152,686  | 2,000,000 | 1,996,324                     | .0  | 786                                     | .0  | .0   | 3.650    | 3.697             | MS        | 24,333                          | 73,000                      | 09/09/2015 | 03/01/2026                       |
| 38141G-VM-3          | GOLDMAN SACHS GROUP INC                                  | 1       |               |                 | .2.A FE   | 1,993,960   | 106.0200                       | 2,120,404  | 2,000,000 | 1,998,385                     | .0  | 659                                     | .0  | .0   | 4.000    | 4.037             | MS        | 26,222                          | 80,000                      | 02/26/2014 | 03/03/2024                       |
| 38242F-AD-6          | GOODMAN NORTH AMERICAN PARTNER SERIES D GTD SR NOTES     | 1       |               |                 | .2.B PL   | 1,900,000   | 100.1440                       | 1,902,744  | 1,900,000 | 1,900,000                     | .0  | .0                                      | .0  | .0   | 2.660    | 2.660             | AO        | 8,845                           | .0                          | 10/28/2021 | 10/09/2031                       |
| 412822-AD-0          | HARLEY-DAVIDSON INC                                      | 1       |               |                 | .2.C FE   | 3,977,960   | 105.2800                       | 4,211,208  | 4,000,000 | 3,991,134                     | .0  | 2,266                                   | .0  | .0   | 3.500    | 3.566             | JJ        | 59,500                          | 140,000                     | 07/23/2015 | 07/28/2025                       |
| 443510-AG-7          | HUBBELL INC  | 1       |               |                 | .2.A FE   | 1,978,200   | 105.4020                       | 2,108,040  | 2,000,000 | 1,987,933                     | .0  | 2,631                                   | .0  | .0   | 3.350    | 3.506             | MS        | 22,333                          | 67,000                      | 02/05/2018 | 03/01/2026                       |
| 443510-AJ-1          | HUBBELL INC  | 1       |               |                 | .2.A FE   | 2,976,740   | 107.9330                       | 3,237,993  | 3,000,000 | 2,984,766                     | .0  | 2,174                                   | .0  | .0   | 3.500    | 3.593             | FA        | 39,667                          | 105,000                     | 02/02/2018 | 02/15/2028                       |
| 445658-CD-7          | JB HUNT TRANSPRT SVCS                                    | 1       |               |                 | .2.A FE   | 1,998,000   | 104.5430                       | 2,090,850  | 2,000,000 | 1,999,408                     | .0  | 215                                     | .0  | .0   | 3.850    | 3.862             | MS        | 22,672                          | 77,000                      | 03/03/2014 | 03/15/2024                       |
| 445658-CE-5          | JB HUNT TRANSPRT SERVICES INC                            | 1       |               |                 | .2.A FE   | 1,496,265   | 101.2040                       | 1,518,057  | 1,500,000 | 1,499,596                     | .0  | 573                                     | .0  | .0   | 3.300    | 3.340             | FA        | 18,700                          | 49,500                      | 08/03/2015 | 08/15/2022                       |
| 457187-AB-8          | INGREDION INC  | 1       |               |                 | .2.B FE   | 999,570     | 106.3510                       | 1,063,512  | 1,000,000 | 999,751                       | .0  | 42                                      | .0  | .0   | 3.200    | 3.205             | AO        | 8,000                           | 32,000                      | 09/15/2016 | 10/01/2026                       |
| 458140-AM-2          | INTEL CORP   | 1       |               |                 | .1.E FE   | 928,440     | 102.0490                       | 1,020,485  | 1,000,000 | 991,269                       | .0  | 8,811                                   | .0  | .0   | 2.700    | 3.637             | JD        | 1,200                           | 27,000                      | 12/02/2013 | 12/15/2022                       |
| 465685-AP-0          | ITC HOLDINGS CORP SERIES W1                              | 1       |               |                 | .2.B FE   | 3,853,394   | 106.1390                       | 4,245,572  | 4,000,000 | 3,902,426                     | .0  | 14,545                                  | .0  | .0   | 3.350    | 3.817             | MN        | 17,122                          | 134,000                     | 06/18/2018 | 11/15/2027                       |
| 476556-DB-8          | JERSEY CENTRAL PIWR & LT SERIES 144A                     | 1       |               |                 | .2.B FE   | 1,989,290   | 106.0960                       | 2,121,928  | 2,000,000 | 1,997,162                     | .0  | 1,111                                   | .0  | .0   | 4.700    | 4.764             | AO        | 23,500                          | 94,000                      | 08/15/2013 | 04/01/2024                       |
| 48121E-AG-6          | JRD HOLDINGS LLC SERIES 2020A SENIOR NOTE                | 1       |               |                 | .2.B PL   | 3,200,000   | .99.0050                       | 3,168,144  | 3,200,000 | 3,200,000                     | .0  | .0                                      | .0  | .0   | 2.300    | 2.300             | MN        | 8,791                           | 73,600                      | 11/18/2020 | 11/18/2027                       |
| 48121E-AH-4          | JRD HOLDINGS LLC SERIES 2020B SENIOR NOTE                | 1       |               |                 | .2.B PL   | 500,000     | .99.6650                       | 498,325    | 500,000   | 500,000                       | .0  | .0                                      | .0  | .0   | 2.630    | 2.630             | MN        | 1,571                           | 13,150                      | 11/18/2020 | 11/18/2030                       |
| 49327M-2K-9          | KEY BANK NA  | 1       |               |                 | .1.G FE   | 2,992,890   | 106.2350                       | 3,187,035  | 3,000,000 | 2,997,246                     | .0  | 734                                     | .0  | .0   | 3.300    | 3.328             | JD        | 8,250                           | 99,000                      | 05/27/2015 | 06/01/2025                       |
| 49327V-2A-1          | KEY BANK NA  | 1       |               |                 | .2.A FE   | 997,560     | 106.440                        |            |           |                               |   |   |   |  |          |                   |           |                                 |                             |            |                                  |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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                                  | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 494550-BV-7          | KINDER MORGAN ENER PART                      | 1       |               | 2.B FE          |   | 1,996,720   | 105.1950                       | 2,103,902  | 2,000,000 | 1,999,151                     | 0   | 355                                     | 0   | 0  | 4.150    | 4.170             | FA        | 34,583                          | 83,000                      | 04/25/2014 | 02/01/2024                       |
| 494550-BV-7          | KINDER MORGAN ENER PART                      | 1       |               | 2.B FE          |   | 998,320     | 106.4710                       | 1,064,709  | 1,000,000 | 999,426                       | 0   | 182                                     | 0   | 0  | 4.250    | 4.271             | MS        | 14,167                          | 42,500                      | 09/08/2014 | 09/01/2024                       |
| 500760-AZ-9          | KRAFT HEINZ FOODS CO                         | 1       |               | 3.A FE          |   | 1,410,293   | 100.9970                       | 1,454,357  | 1,440,000 | 1,438,193                     | 0   | 3,923                                   | 0   | 0  | 3.500    | 3.787             | JD        | 3,500                           | 50,400                      | 12/13/2013 | 06/06/2022                       |
| 501044-CS-8          | KROGER CO/THE                                | 1       |               | 2.A FE          |   | 3,437,385   | 103.7690                       | 3,631,915  | 3,500,000 | 3,488,214                     | 0   | 7,009                                   | 0   | 0  | 3.850    | 4.070             | FA        | 56,146                          | 134,750                     | 08/13/2013 | 08/01/2023                       |
| 50540R-AQ-5          | LABORATORY CORP OF AMERICA HOL               | 1       |               | 2.B FE          |   | 898,650     | 105.3420                       | 948,074    | 900,000   | 899,511                       | 0   | 141                                     | 0   | 0  | 3.600    | 3.618             | FA        | 13,500                          | 32,400                      | 01/21/2015 | 02/01/2025                       |
| 524660-AY-3          | LEGGETT & PLATT INC                          | 1       |               | 2.B FE          |   | 8,940,690   | 106.8750                       | 9,618,768  | 9,000,000 | 8,962,376                     | 0   | 5,622                                   | 0   | 0  | 3.500    | 3.579             | MN        | 40,250                          | 315,000                     | 11/14/2017 | 11/15/2027                       |
| 540424-AS-7          | LOEWS CORP                                   | 1       |               | 1.G FE          |   | 1,995,680   | 108.1080                       | 2,162,150  | 2,000,000 | 1,997,890                     | 0   | 431                                     | 0   | 0  | 3.750    | 3.776             | AO        | 18,750                          | 75,000                      | 03/17/2016 | 04/01/2026                       |
| 548661-CZ-8          | LOWE'S COMPANIES INC                         | 1       |               | 2.A FE          |   | 3,976,040   | 104.2410                       | 4,169,640  | 4,000,000 | 3,995,048                     | 0   | 2,652                                   | 0   | 0  | 3.875    | 3.948             | MS        | 45,639                          | 155,000                     | 09/04/2013 | 09/15/2023                       |
| 569080-AH-9          | MAGELLAN MIDSTREAM PARTN                     | 1       |               | 2.A FE          |   | 1,971,660   | 103.4600                       | 2,206,798  | 2,133,000 | 2,071,491                     | 0   | 17,558                                  | 0   | 0  | 3.200    | 4.169             | MS        | 20,098                          | 68,256                      | 08/26/2015 | 03/15/2025                       |
| 570535-AR-5          | MARKEL CORP                                  | 1       |               | 2.B FE          |   | 2,003,480   | 107.0710                       | 2,141,420  | 2,000,000 | 2,002,029                     | 0   | (350)                                   | 0   | 0  | 3.500    | 3.478             | MN        | 11,667                          | 70,000                      | 11/07/2017 | 11/01/2027                       |
| 571748-AU-6          | MARSH & MCLENNAN COS INC                     | 1       |               | 2.A FE          |   | 498,030     | 104.6880                       | 523,441    | 500,000   | 499,565                       | 0   | 216                                     | 0   | 0  | 4.050    | 4.098             | AO        | 4,275                           | 20,250                      | 09/24/2013 | 10/15/2023                       |
| 571748-AZ-5          | MARSH & MCLENNAN COS INC SERIES 11YR         | 1       |               | 2.A FE          |   | 999,230     | 108.3170                       | 1,083,169  | 1,000,000 | 999,613                       | 0   | 74                                      | 0   | 0  | 3.750    | 3.759             | MS        | 11,146                          | 37,500                      | 09/09/2015 | 03/14/2026                       |
| 571903-AS-2          | MARRIOTT INTERNATIONAL SERIES R              | 1       |               | 2.C FE          |   | 996,670     | 104.4110                       | 1,044,106  | 1,000,000 | 998,380                       | 0   | 331                                     | 0   | 0  | 3.125    | 3.164             | JD        | 1,389                           | 31,250                      | 06/07/2016 | 06/15/2026                       |
| 573284-AQ-9          | MARTIN MARIETTA MATERIALS INC                | 1       |               | 2.B FE          |   | 917,935     | 106.4780                       | 994,505    | 934,000   | 924,106                       | 0   | 1,620                                   | 0   | 0  | 3.450    | 3.667             | JD        | 32,223                          | 32,223                      | 12/20/2017 | 06/01/2027                       |
| 573284-AT-3          | MARTIN MARIETTA MATERIALS INC                | 1       |               | 2.B FE          |   | 4,433,690   | 107.5160                       | 4,838,229  | 4,500,000 | 4,457,321                     | 0   | 6,292                                   | 0   | 0  | 3.500    | 3.679             | JD        | 7,000                           | 157,500                     | 01/12/2018 | 12/15/2027                       |
| 579780-AJ-6          | MCCORMICK & CO                               | 1       |               | 2.B FE          |   | 2,230,605   | 103.3340                       | 2,325,004  | 2,250,000 | 2,246,205                     | 0   | 2,126                                   | 0   | 0  | 3.500    | 3.603             | MS        | 26,250                          | 78,750                      | 08/14/2013 | 09/01/2023                       |
| 579780-AN-7          | MCCORMICK & CO INC                           | 1       |               | 2.B FE          |   | 983,430     | 107.2600                       | 1,072,596  | 1,000,000 | 989,522                       | 0   | 1,648                                   | 0   | 0  | 3.400    | 3.607             | FA        | 12,844                          | 34,000                      | 02/02/2018 | 08/15/2027                       |
| 58013M-EU-4          | MCDONALD'S CORP                              | 1       |               | 2.A FE          |   | 2,995,440   | 106.2690                       | 3,188,076  | 3,000,000 | 2,998,207                     | 0   | 471                                     | 0   | 0  | 3.375    | 3.393             | MN        | 9,844                           | 101,250                     | 05/18/2015 | 05/26/2025                       |
| 58013M-FB-5          | MCDONALD'S CORP SERIES MTN                   | 1       |               | 2.A FE          |   | 994,760     | 107.9900                       | 1,079,900  | 1,000,000 | 997,019                       | 0   | 511                                     | 0   | 0  | 3.500    | 3.563             | MS        | 11,667                          | 35,000                      | 03/06/2017 | 03/01/2027                       |
| 581557-BE-4          | MCKESSON CORP                                | 1       |               | 2.B FE          |   | 1,986,800   | 104.8250                       | 2,096,496  | 2,000,000 | 1,994,681                     | 0   | 2,228                                   | 0   | 0  | 3.796    | 3.921             | MS        | 22,354                          | 75,920                      | 03/23/2018 | 03/15/2024                       |
| 59156R-BH-0          | METLIFE INC                                  | 1       |               | 1.G FE          |   | 3,999,680   | 105.6190                       | 4,224,768  | 4,000,000 | 3,999,758                     | 0   | 234                                     | 0   | 0  | 3.600    | 3.601             | AO        | 32,400                          | 144,000                     | 04/07/2014 | 04/10/2024                       |
| 592688-B*-5          | NOTES TRNCH 1                                | 1       |               | 2.B             |   | 3,000,000   | 105.2460                       | 3,157,377  | 3,000,000 | 3,000,000                     | 0   | 0                                       | 0   | 0  | 3.840    | 3.840             | MS        | 32,640                          | 115,200                     | 09/19/2014 | 09/19/2024                       |
| 60081H-AF-5          | MILLIKEN & COMPANY SENIOR C SENIOR NOTES     | 1       |               | 2.A IF          |   | 1,000,000   | 100.1410                       | 1,001,409  | 1,000,000 | 1,000,000                     | 0   | 0                                       | 0   | 0  | 2.710    | 2.710             | AO        | 5,495                           | 0                           | 10/18/2021 | 10/15/2031                       |
| 610202-A*-4          | MONONGAHELA POWER CO MONONGAHELA POWER 2029s | 1       |               | 2.A             |   | 4,886,370   | 104.1710                       | 4,687,713  | 4,500,000 | 4,836,542                     | 0   | (38,790)                                | 0   | 0  | 3.230    | 2.190             | MN        | 18,573                          | 145,350                     | 09/03/2020 | 11/14/2029                       |
| 610202-BR-3          | MONONGAHELA POWER CO SERIES 144A             | 1       |               | 1.G FE          |   | 2,957,370   | 107.0410                       | 3,211,230  | 3,000,000 | 2,973,259                     | 0   | 4,402                                   | 0   | 0  | 3.550    | 3.734             | MN        | 13,608                          | 106,500                     | 03/13/2018 | 05/15/2027                       |
| 61746B-DO-6          | MORGAN STANLEY SERIES F                      | 1       |               | 1.G FE          |   | 991,240     | 105.9430                       | 1,059,434  | 1,000,000 | 997,600                       | 0   | 948                                     | 0   | 0  | 3.875    | 3.982             | AO        | 6,674                           | 38,750                      | 04/23/2014 | 04/29/2024                       |
| 617700-A*-0          | MORNINGSTAR INC MORNINGSTAR INC              | 1       |               | 2.B             |   | 700,000     | 96.7200                        | 677,037    | 700,000   | 700,000                       | 0   | 0                                       | 0   | 0  | 2.320    | 2.320             | AO        | 2,752                           | 16,466                      | 10/26/2020 | 10/26/2030                       |
| 61945C-AG-8          | MOSAIC CO                                    | 1       |               | 2.C FE          |   | 4,463,905   | 109.8760                       | 4,944,398  | 4,500,000 | 4,476,845                     | 0   | 3,385                                   | 0   | 0  | 4.050    | 4.149             | MN        | 23,288                          | 182,250                     | 11/15/2017 | 11/15/2027                       |
| 62963F-AE-1          | NRP OPERATING LLC SERIES E SENIOR NOTES      | 1       |               | 4.A             |   | 216,550     | 98.6320                        | 197,263    | 200,000   | 197,263                       | 4,040                                     | (1,484)                                 | 0   | 0  | 5.820    | 4.187             | MS        | 3,007                           | 11,640                      | 04/11/2013 | 03/28/2024                       |
| 62963F-AG-6          | NRP OPERATING LLC SERIES G SENIOR NOTE       | 1       |               | 4.A             |   | 447,406     | 102.1730                       | 390,114    | 381,818   | 390,114                       | 6,152                                     | (6,237)                                 | 0   | 0  | 8.920    | 5.240             | MS        | 9,082                           | 34,058                      | 07/18/2013 | 03/25/2024                       |
| 63743Z-NG-6          | NATIONAL RURAL UTILITIES SERIES MTN          | 1       |               | 1.E FE          |   | 1,995,240   | 106.2110                       | 2,124,224  | 2,000,000 | 1,997,936                     | 0   | 483                                     | 0   | 0  | 3.250    | 3.278             | MN        | 10,833                          | 65,000                      | 10/20/2015 | 11/01/2025                       |
| 63743Z-NP-6          | NATIONAL RURAL UTIL COOP                     | 1       |               | 1.E FE          |   | 1,472,340   | 107.5680                       | 1,613,520  | 1,500,000 | 1,481,804                     | 0   | 2,616                                   | 0   | 0  | 3.400    | 3.623             | FA        | 20,400                          | 51,000                      | 03/08/2018 | 02/07/2028                       |
| 651229-AW-6          | NEWELL BRANDS INC                            | 1       |               | 3.A FE          |   | 1,995,960   | 108.8750                       | 2,177,500  | 2,000,000 | 1,997,915                     | 0   | 405                                     | 0   | 0  | 4.700    | 4.726             | AO        | 23,500                          | 94,000                      | 03/18/2016 | 04/01/2026                       |
| 654730-BE-2          | NISOURCE FINANCE CORP                        | 1       |               | 2.B FE          |   | 4,995,030   | 107.4700                       | 5,373,520  | 5,000,000 | 4,995,578                     | 0   | 433                                     | 0   | 0  | 3.490    | 3.502             | MN        | 22,297                          | 174,500                     | 02/27/2018 | 05/15/2027                       |
| 665789-AY-9          | NORTHERN STATES PIWR-WISC SERIES *           | 1       |               | 1.E FE          |   | 991,710     | 103.8540                       | 1,038,536  | 1,000,000 | 997,465                       | 0   | 969                                     | 0   | 0  | 3.300    | 3.408             | JD        | 1,467                           | 33,000                      | 06/22/2015 | 06/15/2024                       |
| 666807-BM-3          | NORTHROP GRUMMAN CORP                        | 1       |               | 2.A FE          |   | 478,645     | 104.2590                       | 521,293    | 500,000   | 499,882                       | 0   | 3,093                                   | 0   | 0  | 2.930    | 3.639             | JJ        | 6,755                           | 14,650                      | 03/09/2018 | 01/15/2025                       |
| 67103H-AD-9          | O'REILLY AUTOMOTIVE INC                      | 1       |               | 2.A FE          |   | 976,430     | 103.3330                       | 1,033,327  | 1,000,000 | 995,817                       | 0   | 2,722                                   | 0   | 0  | 3.850    | 4.148             | JD        | 1,711                           | 38,500                      | 10/09/2013 | 06/15/2023                       |
| 67103H-AE-7          | O'REILLY AUTOMOTIVE INC                      | 2       |               | 2.A FE          |   | 998,320     | 107.2590                       | 1,072,587  | 1,000,000 | 999,187                       | 0   | 168                                     | 0   | 0  | 3.550    | 3.570             | MS        | 10,453                          | 35,500                      | 03/01/2016 | 03/15/2026                       |
| 68217F-AA-0          | QUINCOM GROUP INC                            | 1       |               | 2.A FE          |   | 5,934,360   | 107.3030                       | 6,438,186  | 6,000,000 | 5,962,115                     | 0   | 7,780                                   | 0   | 0  | 3.600    | 3.757             | AO        | 45,600                          | 216,000                     | 03/20/2018 | 04/15/2026                       |
| 68389X-AU-9          | ORACLE CORP                                  | 1       |               | 2.A FE          |   | 798,184     | 104.5790                       | 836,634    | 800,000   | 799,478                       | 0   | 193                                     | 0   | 0  | 3.400    | 3.427             | JJ        | 13,071                          | 27,200                      | 06/30/2014 | 07/08/2024                       |
| 684065-CF-0          | ORANGE & ROCKLAND UTILIT SERIES 2020A DEB    | 1       |               | 1.G             |   | 4,150,000   | 95.6420                        | 3,969,123  | 4,150,000 | 4,150,000                     | 0   | 0                                       | 0   | 0  | 2.020    | 2.020             | AO        | 20,958                          | 84,063                      | 09/30/2020 | 10/01/2030                       |
| 69353R-FG-8          | PNC BANK NA SERIES BKNT                      | 2       |               | 1.F FE          |   | 5,944,920   | 106.9820                       | 6,418,926  | 6,000,000 | 5,965,662                     | 0   | 5,263                                   | 0   | 0  | 3.100    | 3.208             | AO        | 34,100                          | 186,000                     | 10/26/2017 | 10/25/2027                       |
| 695114-CR-7          | PACIFICORP                                   | 1       |               | 1.E FE          |   | 3,497,900   | 104.7740                       | 3,667,101  | 3,500,000 | 3,499,337                     | 0   | 219                                     | 0   | 0  | 3.600    | 3.607             | AO        | 31,500                          | 126,000                     | 03/10/2014 | 04/01/2024                       |
| 695156-AT-6          | PACKAGING CORP OF AMERIC                     | 1       |               | 2.B FE          |   | 8,970,480   | 107.3770                       | 9,663,957  | 9,000,000 | 8,981,135                     | 0   | 2,793                                   | 0   | 0  | 3.400    | 3.439             | JD        | 13,600                          | 306,000                     | 12/11/2017 | 12/15/2027                       |
| 708696-BX-6          | PENNSYLVANIA ELECTRIC CO SERIES 144A         | 1       |               | 2.B FE          |   | 2,007,240   | 106.0110                       | 2,120,214  | 2,000,000 | 2,002,528                     | 0   | (773)                                   | 0   | 0  | 4.150    | 4.105             | AO        | 17,522                          | 83,000                      | 06/11/2014 | 04/15/2025                       |
| 709599-AZ-7          | PENSKE TRUCK LEASING/PTL SERIES 144A         | 1       |               | 2.B FE          |   | 2,490,300   | 106.5200                       | 2,663,008  | 2,500,000 | 2,495,132                     | 0   | 1,369                                   | 0   | 0  | 3.950    | 4.014             | MS        | 30,448                          | 98,750                      | 03/05/2018 | 03/10/2025                       |
| 713448-CY-2          | PEPSICO INC                                  | 1       |               | 1.E FE          |   | 995,320     | 107.0730                       | 1,070,727  | 1,000,000 | 998,137                       |   |   |   |  |          |                   |           |                                 |                             |            |                                  |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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                                       | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 74834L-AV-2          | QUEST DIAGNOSTICS INC                             |         |               | 1               | 2.B FE  | 1,493,310   | 105.6740                       | 1,585,109  | 1,500,000  | 1,498,165                     | .0  | .726                                    | .0  | .0   | 4.250    | 4.305             | AO        | 15,938                          | 63,750                      | 03/12/2014 | 04/01/2024                       |
| 74834L-AX-8          | QUEST DIAGNOSTICS INC                             |         |               | 1               | 2.B FE  | 1,982,860   | 105.4360                       | 2,108,724  | 2,000,000  | 1,993,178                     | .0  | 1,924                                   | .0  | .0   | 3.500    | 3.611             | MS        | 17,694                          | 70,000                      | 02/18/2016 | 03/30/2025                       |
| 74949L-AB-8          | RELX CAPITAL INC                                  |         |               | 1               | 2.A FE  | 1,493,670   | 102.9810                       | 1,544,711  | 1,500,000  | 1,498,309                     | .0  | 1,301                                   | .0  | .0   | 3.500    | 3.593             | MS        | 15,313                          | 52,500                      | 03/09/2018 | 03/16/2023                       |
| 749685-AV-5          | RPM INTERNATIONAL INC                             |         |               | 1               | 2.C FE  | 1,994,090   | 108.4470                       | 2,168,930  | 2,000,000  | 1,996,588                     | .0  | .568                                    | .0  | .0   | 3.750    | 3.786             | MS        | 22,083                          | 75,000                      | 03/01/2017 | 03/15/2027                       |
| 75884R-AU-7          | REGENCY CENTERS LP                                |         |               | 1               | 2.A FE  | 3,824,986   | 106.7980                       | 4,058,332  | 3,800,000  | 3,811,078                     | .0  | (2,926)                                 | .0  | .0   | 3.900    | 3.809             | MM        | 24,700                          | 148,200                     | 03/01/2018 | 11/01/2025                       |
| 75884R-AV-5          | REGENCY CENTERS LP                                |         |               | 1               | 2.A FE  | 1,913,060   | 107.8910                       | 2,157,814  | 2,000,000  | 1,946,244                     | .0  | 9,296                                   | .0  | .0   | 3.600    | 4.192             | FA        | 30,000                          | 72,000                      | 03/20/2018 | 02/01/2027                       |
| 75884R-AX-1          | REGENCY CENTERS LP                                |         |               | 1               | 2.A FE  | 3,995,590   | 111.2230                       | 4,448,924  | 4,000,000  | 3,996,873                     | .0  | 405                                     | .0  | .0   | 4.125    | 4.138             | MS        | 48,583                          | 165,000                     | 02/28/2018 | 03/15/2028                       |
| 776743-AB-2          | ROPER TECHNOLOGIES INC                            |         |               | 1               | 2.A FE  | 998,340     | 107.6040                       | 1,076,039  | 1,000,000  | 999,257                       | .0  | .167                                    | .0  | .0   | 3.850    | 3.870             | JD        | 1,711                           | 38,500                      | 11/30/2015 | 12/15/2025                       |
| 824348-BF-2          | SHERWIN-WILLIAMS COMPANY                          |         |               | 1               | 2.B FE  | 3,083,573   | 108.7490                       | 3,262,470  | 3,000,000  | 3,041,707                     | .0  | (10,100)                                | .0  | .0   | 3.950    | 3.555             | JJ        | 54,642                          | 118,500                     | 08/07/2017 | 01/15/2026                       |
| 828807-CV-7          | SIMON PROPERTY GROUP LP                           |         |               | 1               | 1.G FE  | 1,978,760   | 106.5520                       | 2,131,034  | 2,000,000  | 1,991,277                     | .0  | 2,169                                   | .0  | .0   | 3.500    | 3.627             | MS        | 23,333                          | 70,000                      | 08/18/2015 | 09/01/2025                       |
| 828807-CW-5          | SIMON PROPERTY GROUP LP                           |         |               | 1               | 1.G FE  | 994,010     | 105.9620                       | 1,059,622  | 1,000,000  | 997,330                       | .0  | .605                                    | .0  | .0   | 3.300    | 3.371             | JJ        | 15,217                          | 33,000                      | 01/08/2016 | 01/15/2026                       |
| 832696-AR-9          | JM SMUCKER CO                                     |         |               | 1               | 2.B FE  | 3,902,340   | 106.9600                       | 4,278,412  | 4,000,000  | 3,936,519                     | .0  | 9,327                                   | .0  | .0   | 3.375    | 3.673             | JD        | 8,000                           | 135,000                     | 02/28/2018 | 12/15/2027                       |
| 841504-AB-9          | SOUTHEAST SUPPLY HEADER 144A                      |         |               | 1               | 3.C FE  | 1,013,910   | 102.4850                       | 1,024,850  | 1,000,000  | 1,003,972                     | 11,853                                    | (1,673)                                 | .0  | .0   | 4.250    | 4.061             | JD        | 1,889                           | 42,500                      | 03/26/2015 | 06/15/2024                       |
| 845011-AA-3          | SOUTHWEST GAS CORP                                |         |               | 1               | 2.A FE  | 3,792,970   | 108.2880                       | 4,114,933  | 3,800,000  | 3,795,204                     | .0  | .647                                    | .0  | .0   | 3.700    | 3.722             | AO        | 35,150                          | 140,600                     | 03/12/2018 | 04/01/2028                       |
| 845467-AL-3          | SOUTHWESTERN ENERGY CO                            |         |               | 1               | 3.C FE  | 1,072,657   | 109.6250                       | 1,178,469  | 1,075,000  | 1,080,032                     | .0  | .0                                      | .0  | .0   | 6.450    | 6.199             | JJ        | 30,431                          | 69,338                      | 01/20/2015 | 01/23/2025                       |
| 845743-BP-7          | SOUTHWESTERN PUBLIC SERV                          |         |               | 1               | 1.G FE  | 996,700     | 103.9030                       | 1,039,025  | 1,000,000  | 999,077                       | .0  | .351                                    | .0  | .0   | 3.300    | 3.339             | JD        | 1,467                           | 33,000                      | 06/02/2014 | 06/15/2024                       |
| 84756N-AD-1          | SPECTRA ENERGY PARTNERS                           |         |               | 1               | 2.A FE  | 986,230     | 106.6040                       | 1,066,041  | 1,000,000  | 995,636                       | .0  | 1,799                                   | .0  | .0   | 4.750    | 4.958             | MS        | 13,986                          | 47,500                      | 02/08/2016 | 03/15/2024                       |
| 84756N-AF-6          | SPECTRA ENERGY PARTNERS                           |         |               | 1               | 2.A FE  | 898,340     | 105.3900                       | 1,053,901  | 1,000,000  | 958,879                       | .0  | 11,562                                  | .0  | .0   | 3.500    | 4.900             | MS        | 10,306                          | 35,000                      | 02/10/2016 | 03/15/2025                       |
| 84756N-AH-2          | SPECTRA ENERGY PARTNERS                           |         |               | 1               | 2.A FE  | 948,460     | 104.6320                       | 1,046,321  | 1,000,000  | 971,776                       | .0  | 5,236                                   | .0  | .0   | 3.375    | 4.028             | AO        | 7,125                           | 33,750                      | 03/08/2017 | 10/15/2026                       |
| 863667-AH-4          | STRYKER CORP                                      |         |               | 1               | 2.A FE  | 1,999,820   | 106.5860                       | 2,131,320  | 2,000,000  | 1,999,862                     | .0  | .18                                     | .0  | .0   | 3.375    | 3.376             | MM        | 11,250                          | 67,500                      | 10/26/2015 | 11/01/2025                       |
| 863667-AN-1          | STRYKER CORP                                      |         |               | 1               | 2.A FE  | 993,480     | 107.1960                       | 1,071,957  | 1,000,000  | 996,942                       | .0  | .654                                    | .0  | .0   | 3.500    | 3.578             | MS        | 10,306                          | 35,000                      | 03/03/2016 | 03/15/2026                       |
| 863667-AQ-4          | STRYKER CORP                                      |         |               | 1               | 2.A FE  | 7,996,640   | 108.6410                       | 8,691,248  | 8,000,000  | 7,997,474                     | .0  | .314                                    | .0  | .0   | 3.650    | 3.655             | MS        | 92,467                          | 292,000                     | 02/26/2018 | 03/07/2028                       |
| 871829-BC-0          | SYSCO CORPORATION                                 |         |               | 1               | 2.B FE  | 996,230     | 106.1540                       | 1,061,535  | 1,000,000  | 998,152                       | .0  | .369                                    | .0  | .0   | 3.300    | 3.344             | JJ        | 15,217                          | 33,000                      | 03/22/2016 | 07/15/2026                       |
| 87246Y-AC-0          | TIAA ASSET MGMT FIN LLC SERIES 144A               |         |               | 1               | 1.F FE  | 1,019,490   | 107.3110                       | 1,073,105  | 1,000,000  | 1,006,335                     | .0  | (2,090)                                 | .0  | .0   | 4.125    | 3.885             | MM        | 6,875                           | 41,250                      | 12/10/2014 | 11/01/2024                       |
| 873050-CE-9          | TTX CO SERIES 144A                                |         |               | 1               | 1.F FE  | 1,999,980   | 105.2660                       | 2,105,322  | 2,000,000  | 1,999,894                     | .0  | .0                                      | .0  | .0   | 4.125    | 4.125             | AO        | 20,625                          | 82,500                      | 09/19/2013 | 10/01/2023                       |
| 883203-BW-0          | TEXTRON INC                                       |         |               | 1               | 2.B FE  | 1,702,879   | 108.1100                       | 1,789,224  | 1,655,000  | 1,680,726                     | .0  | (5,954)                                 | .0  | .0   | 4.000    | 3.575             | MS        | 19,492                          | 66,200                      | 01/31/2018 | 03/15/2026                       |
| 893045-AE-4          | TRANS-ALLEGHENY INTERSTA SERIES 144A              |         |               | 1               | 2.B FE  | 999,240     | 105.8390                       | 1,058,392  | 1,000,000  | 999,689                       | .0  | .77                                     | .0  | .0   | 3.850    | 3.859             | JD        | 3,208                           | 38,500                      | 12/08/2014 | 06/01/2025                       |
| 904764-BC-0          | UNILEVER CAPITAL CORP                             |         |               | 1               | 1.E FE  | 4,530,494   | 109.4460                       | 5,034,498  | 4,600,000  | 4,553,623                     | .0  | 6,491                                   | .0  | .0   | 3.500    | 3.682             | MS        | 44,275                          | 161,000                     | 03/19/2018 | 03/22/2028                       |
| 907818-DR-6          | UNION PACIFIC CORP                                |         |               | 1               | 2.A FE  | 3,416,972   | 104.7860                       | 3,667,500  | 3,500,000  | 3,479,619                     | .0  | 8,984                                   | .0  | .0   | 3.646    | 3.933             | FA        | 48,208                          | 127,610                     | 01/16/2014 | 02/15/2024                       |
| 910637-V*-5          | UNITED ILLUMINATING CO SERIES K SENIOR NOTES      |         |               | 1               | 1.G   | 500,000     | 95.5390                        | 477,694    | 500,000    | 500,000                       | .0  | .842                                    | .0  | .0   | 2.020    | 2.020             | JD        | 842                             | 10,100                      | 12/01/2020 | 12/01/2030                       |
| 92966*-AG-4          | WABASH VALLEY POWER ASSOC                         |         |               | 1               | 1.F   | 840,143     | 113.6360                       | 766,411    | 674,445    | 743,571                       | (11,210)                                  | .0                                      | .0  | .0   | 6.140    | 2.820             | JAJO      | 7,017                           | 41,411                      | 04/11/2013 | 01/31/2028                       |
| 92966*-AB-8          | WTG DOWNSTREAM HOLDINGS LLC SERIES B SENIOR NOTES |         |               | 1               | 2.C Z   | 4,000,000   | 97.1980                        | 3,895,710  | 4,000,000  | 4,000,000                     | .0  | .0                                      | .0  | .0   | 2.720    | 2.720             | MS        | 32,036                          | 0                           | 09/15/2021 | 09/15/2028                       |
| 931142-DP-5          | WALMART INC                                       |         |               | 1               | 1.C FE  | 1,992,240   | 104.6530                       | 2,093,052  | 2,000,000  | 1,997,909                     | .0  | .831                                    | .0  | .0   | 3.300    | 3.346             | AO        | 12,650                          | 66,000                      | 04/15/2014 | 04/22/2024                       |
| 94106L-AY-5          | WASTE MANAGEMENT INC                              |         |               | 1               | 2.A FE  | 1,895,780   | 101.1040                       | 2,022,070  | 2,000,000  | 1,990,036                     | .0  | 13,611                                  | .0  | .0   | 2.900    | 3.617             | MS        | 17,078                          | 58,000                      | 03/07/2014 | 09/15/2022                       |
| 94974B-FY-1          | WELLS FARGO & COMPANY                             |         |               | 1               | 2.B FE  | 499,485     | 108.5530                       | 542,767    | 500,000    | 499,767                       | .0  | .44                                     | .0  | .0   | 4.100    | 4.111             | JD        | 1,594                           | 20,500                      | 05/27/2014 | 06/03/2026                       |
| 955278-AF-3          | WEST PENN POWER CO FIRST MORTGAGE BONDS           |         |               | 1               | 1.G   | 4,027,680   | 100.0000                       | 4,000,000  | 4,000,000  | 4,000,883                     | .0  | (3,994)                                 | .0  | .0   | 3.340    | 3.240             | AO        | 28,204                          | 133,600                     | 04/30/2014 | 04/15/2022                       |
| 96145D-AD-7          | WRKCO INC   |         |               | 1               | 2.B FE  | 1,434,525   | 106.2970                       | 1,594,448  | 1,500,000  | 1,454,024                     | .0  | 7,037                                   | .0  | .0   | 3.375    | 3.980             | MS        | 14,906                          | 50,625                      | 02/15/2019 | 09/15/2027                       |
| 96145D-AH-8          | WRKCO INC   |         |               | 1               | 2.B FE  | 6,489,512   | 110.3060                       | 7,169,890  | 6,500,000  | 6,492,251                     | .0  | 1,036                                   | .0  | .0   | 4.000    | 4.021             | MS        | 76,556                          | 260,000                     | 02/15/2019 | 03/15/2028                       |
| 98419M-AJ-9          | XYLEM INC   |         |               | 1               | 2.B FE  | 1,957,240   | 106.7990                       | 2,135,978  | 2,000,000  | 1,974,722                     | .0  | 4,704                                   | .0  | .0   | 3.250    | 3.536             | MM        | 65,000                          | 65,000                      | 02/01/2018 | 11/01/2026                       |
| 98956P-AQ-5          | ZIMMER BIOMET HOLDINGS                            |         |               | 1               | 2.B FE  | 998,420     | 102.6700                       | 1,026,696  | 1,000,000  | 999,546                       | .0  | .325                                    | .0  | .0   | 3.700    | 3.735             | MS        | 10,483                          | 37,000                      | 03/08/2018 | 03/19/2023                       |
| 98978V-AL-7          | ZOETIS INC  |         |               | 1               | 2.A FE  | 6,808,130   | 105.4310                       | 7,380,142  | 7,000,000  | 6,881,183                     | .0  | 18,613                                  | .0  | .0   | 3.000    | 3.329             | MS        | 63,583                          | 210,000                     | 11/10/2017 | 09/12/2027                       |
| N42816-CD-5          | KONINKLIJKE VOPAK NV SER EE USD SR NOTES          |         |               | 1               | 2.B   | 500,000     | 100.1990                       | 500,994    | 500,000    | 500,000                       | .0  | .0                                      | .0  | .0   | 3.400    | 3.400             | JD        | 567                             | 16,906                      | 12/21/2020 | 12/19/2032                       |
| P80038-AA-9          | PROCAPS S.A. USD GTD SENIOR NOTES                 |         |               | 1               | 3.A Z   | 18,350,000  | 98.2400                        | 18,027,056 | 18,350,000 | 18,027,056                    | (322,944)                                 | .0                                      | .0  | .0   | 4.750    | 4.776             | FINAN     | 118,638                         | 0                           | 11/12/2021 | 11/12/2031                       |
| Q9225*-AA-6          | TRITIUM PTY LTD SENIOR NOTES                      |         |               | 2               | 4.C Z   | 35,276,960  | 100.0000                       | 38,411,151 | 38,411,151 | 38,411,151                    | .0  | .0                                      | .0  | (2,245,493)  | 11.000   | 11.006            | MM        | 671,689                         | 4,126,987                   | 11/05/2021 | 12/31/2024                       |
| 29250N-AH-8          | ENBRIDGE INC                                      |         |               | 1               | 2.A FE  | 498,280     | 104.6310                       | 523,155    | 500,000    | 499,516                       | .0  | .183                                    | .0  | .0   | 3.500    | 3.541             | JD        | 1,021                           | 17,500                      | 05/28/2014 | 06/10/2024                       |
| 68327L-AB-2          | CADILLAC FAIRVIEW PRP TR SERIES 144A              |         |               | 1               | 1.E FE  | 4,204,810   | 109.1360                       | 4,583,708  | 4,200,000  | 4,202,795                     | .0  | (578)                                   | .0  | .0   | 3.875    | 3.858             | MS        | 45,660                          | 162,750                     | 03/22/2018 | 03/20/2027                       |
| 87971M-BD-4          | TELUS CORPORATION                                 |         |               | 1               | 2.A FE  | 1,889,540   | 103.5320                       | 2,070,638  | 2,000,000  | 1,935,847                     | .0  | 11,236                                  | .0</  |  |          |                   |           |                                 |                             |            |                                  |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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  | Design | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |     |     |
| Q3647#-AB-7  | EVOLUTION MINING FINANCE PTY L SERIES B GTD SR NOTES    |       |        |           | 2.C FE  | 2,000,000   | .98,9550                       | 1,979,103   | 2,000,000   | 2,000,000                     | 0   | 0                                       | 0   | 0  | 3.170    | 3.170             | MM        | 9,334                           | 0                           | 11/08/2021 | 11/08/2031                       |     |     |
| 00037B-AF-9  | ABB FINANCE USA INC                                     | SD    | C      | 1         | 1.G FE  | 510,000     | 111.7090                       | 569,714     | 510,000     | 510,000                       | 0   | 0                                       | 0   | 0  | 3.800    | 3.800             | AO        | 4,737                           | 19,380                      | 03/26/2018 | 04/03/2028                       |     |     |
| 00037B-AF-9  | ABB FINANCE USA INC                                     |       | C      | 1         | 1.G FE  | 1,790,000   | 111.7090                       | 1,999,586   | 1,790,000   | 1,790,000                     | 0   | 0                                       | 0   | 0  | 3.800    | 3.800             | AO        | 16,627                          | 68,020                      | 03/26/2018 | 04/03/2028                       |     |     |
| 00185A-AD-6  | AON PLC   |       | C      | 1         | 2.A FE  | 996,490     | 104.7270                       | 1,047,266   | 1,000,000   | 999,188                       | 0   | 387                                     | 0   | 0  | 4.000    | 4.043             | MM        | 3,778                           | 40,000                      | 11/21/2013 | 11/27/2023                       |     |     |
| 00216D-AA-9  | ATP TOW / AND TELECOM SERIES 144A                       |       | C      | 1         | 3.C FE  | 8,645,638   | 99.5000                        | 8,588,840   | 8,632,000   | 8,588,840                     | (55,562)                                  | (1,235)                                 | 0   | 0  | 4.050    | 3.997             | AO        | 62,150                          | 174,798                     | 10/21/2011 | 04/27/2026                       |     |     |
| 46132F-AB-6  | INVESCO FINANCE PLC                                     |       | C      | 1         | 2.A FE  | 992,840     | 105.4650                       | 1,054,647   | 1,000,000   | 998,295                       | 0   | 758                                     | 0   | 0  | 4.000    | 4.085             | JJ        | 16,778                          | 40,000                      | 11/06/2013 | 01/30/2024                       |     |     |
| 71367V-AA-7  | PERENTI FINANCE PTY LTD SERIES 144A                     |       | C      | 1         | 3.B FE  | 19,697,479  | 103.0000                       | 20,217,870  | 19,629,000  | 19,689,870                    | (6,208)                                   | (1,401)                                 | 0   | 0  | 6.500    | 6.361             | AO        | 297,707                         | 1,144,000                   | 12/07/2021 | 10/07/2025                       |     |     |
| 75405U-AD-8  | RAS LAFFAN LNG CO LTD SENIOR SECURED NTS SERIES D       |       | C      | 1         | 1.E FE  | 1,468,387   | 107.8430                       | 1,455,884   | 1,350,000   | 1,385,643                     | 0   | (11,793)                                | 0   | 0  | 6.332    | 5.283             | MS        | 21,608                          | 85,482                      | 07/18/2013 | 09/30/2027                       |     |     |
| 781467-AB-1  | RUMO LUXEMBOURG SARL SERIES 144A                        |       | C      | 1         | 3.C FE  | 5,576,500   | 102.8750                       | 5,555,250   | 5,400,000   | 5,555,250                     | (5,837)                                   | (15,413)                                | 0   | 0  | 5.875    | 4.315             | JJ        | 143,644                         | 0                           | 10/20/2021 | 01/18/2025                       |     |     |
| 781467-AC-9  | RUMO LUXEMBOURG SARL SERIES 144A                        |       | C      | 2         | 3.C FE  | 6,501,078   | 102.9650                       | 6,395,150   | 6,211,000   | 6,395,150                     | (93,052)                                  | (12,876)                                | 0   | 0  | 5.250    | 4.078             | JJ        | 154,887                         | 0                           | 10/21/2021 | 01/10/2028                       |     |     |
| 79911Q-AA-2  | SAN MIGUEL INDUSTRIAS SERIES 144A                       |       | C      | 1         | 3.A FE  | 4,912,500   | 98.1160                        | 4,905,805   | 5,000,000   | 4,905,805                     | (10,971)                                  | 4,283                                   | 0   | 0  | 3.500    | 3.787             | FA        | 72,431                          | 0                           | 08/10/2021 | 08/02/2028                       |     |     |
| 69523#-AF-5  | THE WEIR GROUP PLC SERIES B SENIOR                      |       | C      | 1         | 3.A   | 17,879,649  | 100.0000                       | 18,300,000  | 18,300,000  | 18,264,299                    | 0   | 256,329                                 | 0   | 0  | 4.270    | 5.750             | FA        | 293,029                         | 781,410                     | 06/11/2020 | 02/16/2022                       |     |     |
| 00832#-AC-0  | APA-MELBOURNE PTY LTD APA MELBOURNE-2023 SECONDARY      |       | C      |           | 2.A FE  | 4,776,345   | 104.9600                       | 4,723,178   | 4,500,000   | 4,659,587                     | 0   | (90,364)                                | 0   | 0  | 4.770    | 2.628             | MS        | 63,203                          | 214,650                     | 08/26/2020 | 09/15/2023                       |     |     |
| Q1629#-AB-3  | BRISBANE AIRPORT CORPORATION SENIOR SECURED NOTES       |       | C      | 1         | 2.B   | 3,315,760   | 105.4240                       | 3,268,129   | 3,100,000   | 3,221,817                     | 0   | (76,661)                                | 0   | 0  | 5.340    | 2.710             | JJ        | 76,792                          | 165,540                     | 09/10/2020 | 07/14/2023                       |     |     |
| Q1629#-AE-7  | BRISBANE AIRPORT CORPORATION                            |       | C      |           | 2.B   | 5,959,749   | 104.9990                       | 5,984,921   | 5,700,000   | 5,875,686                     | 0   | (63,246)                                | 0   | 0  | 4.040    | 2.820             | FA        | 82,517                          | 230,280                     | 08/21/2020 | 08/22/2024                       |     |     |
| Q2308#-AA-5  | CHARTER HALL RETAIL MGMT LTD SENIOR NOTES               |       | C      |           | 2.A FE  | 3,870,832   | 103.4440                       | 3,870,862   | 3,800,000   | 3,854,591                     | 0   | (8,830)                                 | 0   | 0  | 3.550    | 3.265             | JJ        | 59,581                          | 134,900                     | 02/10/2020 | 07/22/2027                       |     |     |
| Q2308#-AB-3  | CHARTER HALL RETAIL MGMT LTD SENIOR NOTES               |       | C      | 1         | 2.A   | 3,410,121   | 104.4990                       | 3,448,447   | 3,300,000   | 3,379,349                     | 0   | (16,722)                                | 0   | 0  | 3.760    | 3.165             | MM        | 16,889                          | 124,080                     | 02/10/2020 | 05/12/2026                       |     |     |
| Q7160#-AN-9  | ORICA FINANCE LIMITED SENIOR NOTES                      |       | C      | 1         | 2.B   | 9,800,000   | 101.6960                       | 9,966,194   | 9,800,000   | 9,800,000                     | 0   | 0                                       | 0   | 0  | 3.190    | 3.190             | AO        | 58,182                          | 312,620                     | 06/24/2020 | 10/24/2028                       |     |     |
| Q7160#-AP-4  | ORICA FINANCE LIMITED SENIOR NOTES                      |       | C      | 1         | 2.B   | 1,200,000   | 102.9110                       | 1,234,938   | 1,200,000   | 1,200,000                     | 0   | 0                                       | 0   | 0  | 3.400    | 3.400             | AO        | 7,593                           | 40,800                      | 06/24/2020 | 10/24/2030                       |     |     |
| Q7397#-AM-6  | PRATT FINANCE PROPRIETARY LTD. SERIES F SENIOR NOTES    |       | C      | 1         | 2.B PL  | 2,217,705   | 105.2730                       | 2,105,454   | 2,000,000   | 2,047,604                     | 0   | (29,651)                                | 0   | 0  | 5.320    | 3.708             | JJ        | 49,653                          | 106,400                     | 09/08/2015 | 07/13/2023                       |     |     |
| Q8815#-AF-3  | TABCORP INVESTMENTS NO 4 PTY                            |       | C      | 1         | 2.C FE  | 1,037,684   | 100.0000                       | 1,000,000   | 1,000,000   | 1,001,979                     | 0   | (6,396)                                 | 0   | 0  | 5.200    | 4.535             | AO        | 9,244                           | 52,000                      | 09/08/2015 | 04/27/2022                       |     |     |
| Q8749#-AM-7  | WESTRAC PTY LTD SERIES 2020-B SENIOR NOTES              |       | C      | 1         | 2.B PL  | 8,500,000   | 103.9360                       | 8,870,381   | 8,500,000   | 8,500,000                     | 0   | 0                                       | 0   | 0  | 3.660    | 3.660             | JJ        | 150,365                         | 311,100                     | 07/07/2020 | 07/07/2032                       |     |     |
| R6237#-AA-9  | NORSPAN LNG VI AS USD SENIOR SECURED NOTES              |       | C      |           | 2.C PL  | 2,352,417   | 100.0660                       | 2,353,979   | 2,352,417   | 2,352,417                     | 0   | 0                                       | 0   | 0  | 2.680    | 2.681             | MS        | 15,936                          | 59,542                      | 10/21/2020 | 05/28/2030                       |     |     |
| <b>3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>                          |   |       |        |           |   | 763,651,202 | XXX                            | 809,042,723 | 771,035,187 | 767,873,649                   | (1,327,784)                               | 536,942                                 | 0   | (2,245,493)  | XXX      | XXX               | XXX       | 7,599,929                       | 29,640,837                  | XXX        | XXX                              |     |     |
| 41242#-AS-1  | HARDWOOD FUNDING LLC 3.38% 6/7/2023 SECONDARY           |       |        | 4         | 1.G FE  | 10,972,484  | 102.9560                       | 10,913,332  | 10,600,000  | 10,798,320                    | 0   | (135,044)                               | 0   | 0  | 3.380    | 2.048             | JD        | 23,885                          | 358,280                     | 08/31/2020 | 06/07/2023                       |     |     |
| 62927#-AF-5  | NHL U.S. FUNDING LP SERIES 6 US TERM NOTE               |       |        | 4         | 2.B PL  | 1,300,000   | 103.1260                       | 1,340,643   | 1,300,000   | 1,300,000                     | 0   | 0                                       | 0   | 0  | 3.040    | 3.052             | MJSD      | 2,086                           | 39,520                      | 08/13/2020 | 08/13/2027                       |     |     |
| 62927#-AG-3  | NHL U.S. FUNDING LP SERIES 7 US TERM NOTE               |       |        | 4         | 2.B PL  | 500,000     | 103.3800                       | 516,898     | 500,000     | 500,000                       | 0   | 0                                       | 0   | 0  | 3.290    | 3.304             | MJSD      | 868                             | 16,450                      | 08/13/2020 | 08/13/2030                       |     |     |
| 62927#-AL-2  | NHL U.S. FUNDING LP SERIES 11 US TERM NOTES             |       |        | 4         | 2.B PL  | 963,000     | 99.0020                        | 953,393     | 963,000     | 963,000                       | 0   | 0                                       | 0   | 0  | 2.940    | 2.951             | MJSD      | 1,494                           | 4,168                       | 10/19/2021 | 10/19/2033                       |     |     |
| 84859M-AA-5  | SPIRIT AIR 2017-1 PTT B SERIES B                        |       | 1,4    |           | 3.C FE  | 94,1520     |                                | 914,806     | 971,630     | 914,806                       | 148,130                                   | 2,788                                   | 0   | 0  | 3.800    | 4.335             | FA        | 13,948                          | 36,922                      | 03/19/2018 | 02/15/2026                       |     |     |
| Q8496#-AA-0  | WR CARPENTER NO. 1 PTY LIMITED GUARANTEED SR SEC0 NOTES |       | C      | 4         | 2.C PL  | 16,700,000  | 101.4690                       | 16,945,303  | 16,700,000  | 16,700,000                    | 0   | 0                                       | 0   | 0  | 5.760    | 5.800             | FMAN      | 120,240                         | 0                           | 11/16/2021 | 11/01/2036                       |     |     |
| <b>3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b> |   |       |        |           |   | 31,384,038  | XXX                            | 31,584,375  | 31,034,630  | 31,176,126                    | 148,130                                   | (132,256)                               | 0   | 0  | XXX      | XXX               | XXX       | 162,521                         | 455,340                     | XXX        | XXX                              |     |     |
| <b>3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>  |   |       |        |           |   | 795,035,240 | XXX                            | 840,627,098 | 802,069,817 | 799,049,775                   | (1,179,654)                               | 404,686                                 | 0   | (2,245,493)  | XXX      | XXX               | XXX       | 7,762,450                       | 30,096,177                  | XXX        | XXX                              |     |     |
| <b>4899999. Total - Hybrid Securities</b>  |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>5599999. Total - Parent, Subsidiaries and Affiliates Bonds</b>  |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>6599999. Subtotal - Unaffiliated Bank Loans</b>   |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>7699999. Total - Issuer Obligations</b>   |   |       |        |           |   | 775,582,512 | XXX                            | 820,292,269 | 782,275,187 | 779,056,084                   | (1,327,784)                               | 451,893                                 | 0   | (2,245,493)  | XXX      | XXX               | XXX       | 7,688,487                       | 29,905,099                  | XXX        | XXX                              |     |     |
| <b>7799999. Total - Residential Mortgage-Backed Securities</b>   |   |       |        |           |   | 337,614     | XXX                            | 349,239     | 319,000     | 330,666                       | 0   | (214)                                   | 0   | 0  | XXX      | XXX               | XXX       | 1,251                           | 14,978                      | XXX        | XXX                              |     |     |
| <b>7899999. Total - Commercial Mortgage-Backed Securities</b>  |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | XXX  | XXX      | XXX               | 0         | 0                               | XXX                         | 0          | 0                                | XXX | XXX |
| <b>7999999. Total - Other Loan-Backed and Structured Securities</b>  |   |       |        |           |   | 31,384,038  | XXX                            | 31,584,375  | 31,034,630  | 31,176,126                    | 148,130                                   | (132,256)                               | 0   | 0  | XXX      | XXX               | XXX       | 162,521                         | 455,340                     | XXX        | XXX                              |     |     |
| <b>8099999. Total - SVO Identified Funds</b>   |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>8199999. Total - Affiliated Bank Loans</b>  |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>8299999. Total - Unaffiliated Bank Loans</b>  |   |       |        |           |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0                                       | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |     |     |
| <b>8399999 - Total Bonds</b>   |   |       |        |           |   | 807,304,164 | XXX                            | 852,225,883 | 813,628,817 | 810,562,876                   | (1,179,654)                               | 319,423                                 | 0   | (2,245,493)  | XXX      | XXX               | XXX       | 7,852,259                       | 30,375,417                  | XXX        | XXX                              |     |     |

E10.5

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| Line Number | 1A          | 1B          | 1C          | 1D        | 1E         | 1F         | 1G         |
|-------------|-------------|-------------|-------------|-----------|------------|------------|------------|
| 1A          | 9,500,965   | 11,643,936  | 1,997,909   | 9,547,068 | 27,359,845 | 42,600,855 | 76,104,552 |
| 1B          | 154,632,536 | 212,798,160 | 107,409,536 |           |            |            |            |
| 1C          | 44,633,268  | 21,674,301  | 23,538,050  |           |            |            |            |
| 1D          | 14,946,543  | 0           | 38,411,151  |           |            |            |            |
| 1E          | 4,814,125   | 8,950,076   | 0           |           |            |            |            |
| 1F          | 0           |             |             |           |            |            |            |

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, 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 |
| 91282C-AL-5  | US TREASURY N/B 0.375% 09/30/27  |         | 07/09/2021    | CITIGROUP GLOBAL MARKETS |                           | 2,797,037          | 2,906,000          | 3,067                                   |
| 91282C-CV-1  | US TREASURY N/B 1.125% 08/31/28  |         | 10/20/2021    | CITIGROUP GLOBAL MARKETS |                           | 2,768,392          | 2,814,000          | 3,757                                   |
| <b>0599999. Subtotal - Bonds - U.S. Governments</b>                            |  |         |               |                          |                           | <b>5,565,429</b>   | <b>5,720,000</b>   | <b>6,824</b>                            |
| 002474-B*-4  | AZZ INC SERIES 2020A SENIOR NOTES 2.770% 01/19/28                        |         | 01/19/2021    | DIRECT                   |                           | 1,200,000          | 1,200,000          | 0                                       |
| 01879N-AA-3  | ALLIANCE RES OP FINANCE SERIES 144A 7.500% 05/01/25                      |         | 10/13/2021    | Various                  |                           | 9,429,313          | 9,250,000          | 308,056                                 |
| 05502F-AA-6  | AZUL INVESTMENTS LLP SERIES 144A 5.875% 10/26/24                         |         | 09/24/2021    | Various                  |                           | 3,293,475          | 3,450,000          | 73,699                                  |
| 05502F-AC-2  | AZUL INVESTMENTS LLP SERIES 144A 7.250% 06/15/26                         |         | 08/04/2021    | Morgan Stanley           |                           | 1,640,625          | 1,750,000          | 17,974                                  |
| 06887F-AG-6  | BARRY-WEHMILLER COMPANIES INC SERIES A SENIOR NOTES 3.050% 01/20/33      |         | 01/20/2021    | DIRECT                   |                           | 2,600,000          | 2,600,000          | 0                                       |
| 10623*-AA-4  | BRAZOS SANDY CREEK ELECTRIC CO SENIOR NOTES 6.540% 06/30/24              |         | 07/23/2021    | SEAPORT GROUP            |                           | 9,546,119          | 10,432,917         | 75,813                                  |
| 38242F-AD-6  | GOODMAN NORTH AMERICAN PARTNER SERIES D GTD SR NOTES 2.660% 10/09/31     |         | 10/28/2021    | DIRECT                   |                           | 1,900,000          | 1,900,000          | 0                                       |
| 60081H-AF-5  | MILLIKEN & COMPANY SENIOR C SENIOR NOTES 2.710% 10/15/31                 |         | 10/18/2021    | DIRECT                   |                           | 1,000,000          | 1,000,000          | 0                                       |
| 629276-AL-2  | NHL U.S. FUNDING LP SERIES 11 USD TERM NOTES 2.940% 10/19/33             |         | 10/19/2021    | DIRECT                   |                           | 963,000            | 963,000            | 0                                       |
| 92985F-AB-8  | WTG DOWNSTREAM HOLDINGS LLC SERIES B SENIOR NOTES 2.720% 09/15/28        |         | 09/15/2021    | DIRECT                   |                           | 4,000,000          | 4,000,000          | 0                                       |
| P80038-AA-9  | PROCAPS S.A. USD GTD SENIOR NOTES 4.750% 11/12/31                        |         | 11/12/2021    | DIRECT                   |                           | 18,350,000         | 18,350,000         | 0                                       |
| Q9225F-AA-6  | TRITIUM PTY LTD SENIOR NOTES 11.000% 12/31/24                            |         | 11/05/2021    | Various                  |                           | 4,126,987          | 4,126,987          | 0                                       |
| Q3647F-AA-9  | EVOLUTION MINING FINANCE PTY L SERIES A GTD SR NOTES 2.830% 11/08/28     |         | 11/08/2021    | DIRECT                   |                           | 1,500,000          | 1,500,000          | 0                                       |
| Q3647F-AB-7  | EVOLUTION MINING FINANCE PTY L SERIES B GTD SR NOTES 3.170% 11/08/31     |         | 11/08/2021    | DIRECT                   |                           | 2,000,000          | 2,000,000          | 0                                       |
| 00216D-AA-9  | ATP TOW / AND TELECOM SERIES 144A 4.050% 04/27/26                        | C.      | 10/21/2021    | BANK OF AMERICA          |                           | 8,645,638          | 8,632,000          | 158,908                                 |
| 71367V-AA-7  | PERENTI FINANCE PTY LTD SERIES 144A 6.500% 10/07/25                      | C.      | 12/07/2021    | CITIGROUP GLOBAL MARKETS |                           | 2,097,479          | 2,029,000          | 22,714                                  |
| 781467-AB-1  | RUMO LUXEMBOURG SARL SERIES 144A 5.875% 01/18/25                         | C.      | 10/20/2021    | Various                  |                           | 5,576,500          | 5,400,000          | 78,268                                  |
| 781467-AC-9  | RUMO LUXEMBOURG SARL SERIES 144A 5.250% 01/10/28                         | C.      | 10/21/2021    | Various                  |                           | 6,501,078          | 6,211,000          | 85,442                                  |
| 79911Q-AA-2  | SAN MIGUEL INDUSTRIAS SERIES 144A 3.500% 08/02/28                        | C.      | 08/10/2021    | Various                  |                           | 4,912,500          | 5,000,000          | 3,111                                   |
| Q94966-AA-0  | WR CARPENTER NO. 1 PTY LIMITED GUARANTEED SR SECOD NOTES 5.760% 11/01/36 | C.      | 11/16/2021    | DIRECT                   |                           | 16,700,000         | 16,700,000         | 0                                       |
| <b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |  |         |               |                          |                           | <b>105,982,714</b> | <b>106,494,904</b> | <b>823,985</b>                          |
| <b>8399997. Total - Bonds - Part 3</b>   |  |         |               |                          |                           | <b>111,548,143</b> | <b>112,214,904</b> | <b>830,809</b>                          |
| <b>8399998. Total - Bonds - Part 5</b>   |  |         |               |                          |                           | <b>205,494</b>     | <b>224,583</b>     | <b>1,632</b>                            |
| <b>8399999. Total - Bonds</b>  |  |         |               |                          |                           | <b>111,753,637</b> | <b>112,439,487</b> | <b>832,441</b>                          |
| <b>8999997. Total - Preferred Stocks - Part 3</b>                              |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>8999998. Total - Preferred Stocks - Part 5</b>                              |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>8999999. Total - Preferred Stocks</b>                                       |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>9799997. Total - Common Stocks - Part 3</b>                                 |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>9799998. Total - Common Stocks - Part 5</b>                                 |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>9799999. Total - Common Stocks</b>  |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>9899999. Total - Preferred and Common Stocks</b>                            |  |         |               |                          |                           | <b>0</b>           | <b>XXX</b>         | <b>0</b>                                |
| <b>9999999 - Totals</b>  |  |         |               |                          |                           | <b>111,753,637</b> | <b>112,439,487</b> | <b>832,441</b>                          |

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE D - PART 4**

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

| 1  | 2  | 3       | 4             | 5                             | 6                         | 7                | 8                | 9                | 10                                       | Change In Book/Adjusted Carrying Value  |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|--|--|---------|---------------|-------------------------------|---------------------------|------------------|------------------|------------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|  |  |         |               |                               |                           |                  |                  |                  |  | 11                                      | 12                                       | 13  | 14   | 15   |  |  |                                  |                               |   |                                  |
| CUSIP Identification                                     | Description  | Foreign | Disposal Date | Name of Purchaser             | Number of Shares of Stock | Consideration    | Par Value        | Actual Cost      | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 36230R-V7-8  | GNMA POOL 756938 4.000% 11/15/40   |         | 12/01/2021    | Paydown                       |                           | 25,148           | 25,148           | 26,115           | 26,026                                   | 0                                       | (878)                                    | 0   | (878)  | 0  | 25,148   | 0  | 0                                | 0                             | 480   | 11/15/2040                       |
| 36295Q-LB-4  | GNMA POOL 677222 5.500% 08/15/38   |         | 12/01/2021    | Paydown                       |                           | 265              | 265              | 275              | 274                                      | 0                                       | (9)                                      | 0   | (9)  | 0  | 265  | 0  | 0                                | 0                             | 8   | 08/15/2038                       |
| 38374M-X5-3  | 04/20/36   |         | 12/01/2021    | Paydown                       |                           | 6,365            | 6,365            | 6,774            | 6,636                                    | 0                                       | (271)                                    | 0   | (271)  | 0  | 6,365  | 0  | 0                                | 0                             | 198   | 04/20/2036                       |
| 912828-F2-1  | US TREASURY N/B 2.125% 09/30/21  |         | 09/30/2021    | Maturity                      |                           | 2,804,000        | 2,804,000        | 2,826,575        | 2,806,526                                | 0                                       | (2,526)                                  | 0   | (2,526)  | 0  | 2,804,000                                      | 0  | 0                                | 0                             | 59,585  | 09/30/2021                       |
| 912828-WY-2  | US TREASURY N/B 2.250% 07/31/21  |         | 07/31/2021    | Various                       |                           | 3,996,000        | 3,996,000        | 4,068,439        | 4,003,373                                | 0                                       | (7,373)                                  | 0   | (7,373)  | 0  | 3,996,000                                      | 0  | 0                                | 0                             | 89,910  | 07/31/2021                       |
| <b>0599999. Subtotal - Bonds - U.S. Governments</b>      |  |         |               |                               |                           | <b>6,831,778</b> | <b>6,831,778</b> | <b>6,928,178</b> | <b>6,842,835</b>                         | <b>0</b>                                | <b>(11,057)</b>                          | <b>0</b>  | <b>(11,057)</b>  | <b>0</b>   | <b>6,831,778</b>                               | <b>0</b>                                 | <b>0</b>                         | <b>0</b>                      | <b>150,181</b>                                      | <b>XXX</b>                       |
| 31280U-MV-5  | FHLMC POOL G30372 5.000% 09/01/27  |         | 12/01/2021    | Paydown                       |                           | 1,291            | 1,291            | 1,365            | 1,335                                    | 0                                       | (43)                                     | 0   | (43)   | 0  | 1,291  | 0  | 0                                | 0                             | 35  | 09/01/2027                       |
| 312806-M8-8  | FHLMC POOL G04583 6.000% 08/01/38  |         | 12/01/2021    | Paydown                       |                           | 1,342            | 1,342            | 1,440            | 1,426                                    | 0                                       | (83)                                     | 0   | (83)   | 0  | 1,342  | 0  | 0                                | 0                             | 31  | 08/01/2038                       |
| 3128MB-K7-1  | FHLMC POOL G12818 6.000% 10/01/22  |         | 12/01/2021    | Paydown                       |                           | 391              | 391              | 396              | 391                                      | 0                                       | (1)                                      | 0   | (1)  | 0  | 391  | 0  | 0                                | 0                             | 12  | 10/01/2022                       |
| 3128MB-KM-8  | FHLMC POOL G12800 5.000% 12/01/21  |         | 10/01/2021    | Paydown                       |                           | 69               | 69               | 68               | 69                                       | 0                                       | 0  | 0   | 0  | 0  | 69   | 0  | 0                                | 0                             | 1   | 12/01/2021                       |
| 3128MM-GP-2  | FHLMC POOL G18205 6.000% 09/01/22  |         | 12/01/2021    | Paydown                       |                           | 317              | 317              | 321              | 317                                      | 0                                       | (1)                                      | 0   | (1)  | 0  | 317  | 0  | 0                                | 0                             | 10  | 09/01/2022                       |
| 31335H-5D-1  | FHLMC POOL C90844 4.500% 08/01/24  |         | 12/01/2021    | Paydown                       |                           | 6,797            | 6,797            | 7,050            | 6,900                                    | 0                                       | (102)                                    | 0   | (102)  | 0  | 6,797  | 0  | 0                                | 0                             | 142   | 08/01/2024                       |
| 31371N-SN-6  | FNMA POOL 257125 5.500% 03/01/28   |         | 12/01/2021    | Paydown                       |                           | 4,757            | 4,757            | 5,130            | 4,968                                    | 0                                       | (212)                                    | 0   | (212)  | 0  | 4,757  | 0  | 0                                | 0                             | 139   | 03/01/2028                       |
|  | FHR SERIES 3707 CLASS CA 5.000% 07/15/40                                 |         |               |                               |                           |                  |                  |                  |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 3137A1-DM-2  |  |         | 12/01/2021    | Paydown                       |                           | 5,579            | 5,579            | 5,998            | 5,705                                    | 0                                       | (126)                                    | 0   | (126)  | 0  | 5,579  | 0  | 0                                | 0                             | 181   | 07/15/2040                       |
| 31394P-PO-0  | FHLMC STRUCTURED PASS THROUGH SERIES T-59 CLASS 1A1 6.500% 10/25/43      |         | 12/01/2021    | Paydown                       |                           | 1,123            | 1,123            | 1,142            | 1,137                                    | 0                                       | (13)                                     | 0   | (13)   | 0  | 1,123  | 0  | 0                                | 0                             | 39  | 10/25/2043                       |
| 31395W-NJ-2  | FHR SERIES 3002 CLASS YD 4.500% 07/15/25                                 |         | 12/01/2021    | Paydown                       |                           | 6,608            | 6,608            | 6,909            | 6,731                                    | 0                                       | (123)                                    | 0   | (123)  | 0  | 6,608  | 0  | 0                                | 0                             | 159   | 07/15/2025                       |
|  | FHR SERIES 3211 CLASS MH 5.000% 09/15/26                                 |         |               |                               |                           |                  |                  |                  |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 31397B-6R-7  |  |         | 12/01/2021    | Paydown                       |                           | 13,295           | 13,295           | 14,196           | 13,708                                   | 0                                       | (414)                                    | 0   | (414)  | 0  | 13,295   | 0  | 0                                | 0                             | 337   | 09/15/2026                       |
|  | FNR SERIES 2010-122 CLASS AC 3.500%                                      |         |               |                               |                           |                  |                  |                  |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 31398S-CH-4  | 08/25/22   |         | 12/01/2021    | Paydown                       |                           | 24,488           | 24,488           | 25,935           | 24,781                                   | 0                                       | (293)                                    | 0   | (293)  | 0  | 24,488   | 0  | 0                                | 0                             | 389   | 08/25/2022                       |
| 31402R-RN-1  | FNMA POOL 735893 5.000% 10/01/35   |         | 12/01/2021    | Paydown                       |                           | 34,739           | 34,739           | 37,056           | 36,654                                   | 0                                       | (1,915)                                  | 0   | (1,915)  | 0  | 34,739   | 0  | 0                                | 0                             | 936   | 10/01/2035                       |
| 31408G-F3-6  | FNMA POOL 850786 5.500% 01/01/21   |         | 01/01/2021    | Paydown                       |                           | 23               | 23               | 23               | 23                                       | 0                                       | 0  | 0   | 0  | 0  | 23   | 0  | 0                                | 0                             | 0   | 01/01/2021                       |
| 31409A-DR-7  | FNMA POOL 865112 5.500% 01/01/21   |         | 01/01/2021    | Paydown                       |                           | 3                | 3                | 3                | 3  | 0                                       | 0  | 0   | 0  | 0  | 3  | 0  | 0                                | 0                             | 0   | 01/01/2021                       |
| 31413K-AH-4  | FNMA POOL 947408 6.000% 10/01/22   |         | 12/01/2021    | Paydown                       |                           | 1,024            | 1,024            | 1,038            | 1,025                                    | 0                                       | (1)                                      | 0   | (1)  | 0  | 1,024  | 0  | 0                                | 0                             | 32  | 10/01/2022                       |
| 31417Y-DV-6  | FNMA POOL MA0115 4.500% 07/01/29   |         | 12/01/2021    | Paydown                       |                           | 9,127            | 9,127            | 9,626            | 9,451                                    | 0                                       | (324)                                    | 0   | (324)  | 0  | 9,127  | 0  | 0                                | 0                             | 210   | 07/01/2029                       |
| 31417Y-RC-3  | FNMA POOL MA0482 4.000% 08/01/25   |         | 12/01/2021    | Paydown                       |                           | 3,702            | 3,702            | 3,888            | 3,786                                    | 0                                       | (84)                                     | 0   | (84)   | 0  | 3,702  | 0  | 0                                | 0                             | 75  | 08/01/2025                       |
| <b>3199999. Subtotal - Bonds - U.S. Special Revenues</b> |  |         |               |                               |                           | <b>114,675</b>   | <b>114,675</b>   | <b>121,584</b>   | <b>118,410</b>                           | <b>0</b>                                | <b>(3,735)</b>                           | <b>0</b>  | <b>(3,735)</b>   | <b>0</b>   | <b>114,675</b>                                 | <b>0</b>                                 | <b>0</b>                         | <b>0</b>                      | <b>2,728</b>  | <b>XXX</b>                       |
| 00206R-HR-6  | AT&T INC 3.550% 06/01/24   |         | 11/02/2021    | Key Bank Capital Markets      |                           | 2,646,700        | 2,500,000        | 2,558,250        | 2,539,821                                | 0                                       | (10,205)                                 | 0   | (10,205)   | 0  | 2,529,616                                      | 0  | 117,084                          | 117,084                       | 82,094  | 06/01/2024                       |
| 025816-BR-9  | AMERICAN EXPRESS CO 3.000% 10/30/24                                      |         | 11/04/2021    | SMBC NIKKO SECURITIES AMERICA |                           | 3,915,525        | 3,700,000        | 3,697,669        | 3,698,571                                | 0                                       | 360                                      | 0   | 360  | 0  | 3,698,931                                      | 0  | 216,594                          | 216,594                       | 113,467   | 10/30/2024                       |
| 04249e-AD-3  | ARMY AND AIR FORCE EXCHANGE SENIOR NOTES 4.950% 10/15/24                 |         | 12/15/2021    | Various                       |                           | 800,667          | 800,667          | 893,128          | 834,806                                  | 0                                       | (34,140)                                 | 0   | (34,140)   | 0  | 800,667  | 0  | 0                                | 0                             | 21,630  | 10/15/2024                       |
| 081437-AS-4  | AMCOR FLEXIBLES NORTH AM 3.100% 09/15/26                                 |         | 11/01/2021    | CANTOR FITZGERALD             |                           | 1,046,030        | 1,000,000        | 998,773          | 998,883                                  | 0                                       | 154                                      | 0   | 154  | 0  | 999,037  | 0  | 46,993                           | 46,993                        | 35,133  | 09/15/2026                       |
| 09062X-AH-6  | BIOTEN INC 2.250% 05/01/30   |         | 11/04/2021    | JEFFERIES & COMPANY           |                           | 566,415          | 575,000          | 593,636          | 593,031                                  | 0                                       | (1,560)                                  | 0   | (1,560)  | 0  | 591,471  | 0  | (25,056)                         | (25,056)                      | 13,189  | 05/01/2030                       |
| 092113-AT-6  | BLACK HILLS CORP 2.500% 06/15/30   |         | 11/03/2021    | JEFFERIES & COMPANY           |                           | 503,015          | 500,000          | 523,720          | 522,943                                  | 0                                       | (1,940)                                  | 0   | (1,940)  | 0  | 521,003  | 0  | (17,988)                         | (17,988)                      | 11,111  | 06/15/2030                       |
| 101137-BA-4  | BOSTON SCIENTIFIC CORP 2.650% 06/01/30                                   |         | 10/27/2021    | DEUTSCHE BANK CAPITAL         |                           | 513,555          | 500,000          | 538,605          | 537,432                                  | 0                                       | (3,139)                                  | 0   | (3,139)  | 0  | 534,293  | 0  | (20,738)                         | (20,738)                      | 12,072  | 06/01/2030                       |
| 110122-DC-9  | BRISTOL MYERS SQUIBB CO SERIES W1 3.875% 08/15/25                        |         | 11/04/2021    | GOLDMAN SACHS & COMPANY       |                           | 1,546,478        | 1,414,000        | 1,508,133        | 1,499,611                                | 0                                       | (16,009)                                 | 0   | (16,009)   | 0  | 1,483,602                                      | 0  | 62,875                           | 62,875                        | 67,425  | 08/15/2025                       |
| 110122-DC-9  | BRISTOL MYERS SQUIBB CO SERIES W1 3.875% 08/15/25                        |         | 02/23/2021    | Call 113.0970                 |                           | 1,793,718        | 1,586,000        | 1,691,583        | 1,682,025                                | 0                                       | (2,986)                                  | 0   | (2,986)  | 0  | 1,679,039                                      | 0  | (93,039)                         | (93,039)                      | 239,813   | 08/15/2025                       |
| 12527G-AC-7  | CF INDUSTRIES INC 3.450% 06/01/23  |         | 09/10/2021    | Call 105.1810                 |                           | 1,752,315        | 1,666,000        | 1,655,154        | 1,662,370                                | 0                                       | 971                                      | 0   | 971  | 0  | 1,663,340                                      | 0  | 2,660                            | 2,660                         | 130,860   | 06/01/2023                       |
| 126117-AW-0  | CNA FINANCIAL CORP 2.050% 08/15/30                                       |         | 10/27/2021    | US Bancorp Investments        |                           | 488,995          | 500,000          | 498,740          | 498,778                                  | 0                                       | 94                                       | 0   | 94   | 0  | 498,872  | 0  | (9,877)                          | (9,877)                       | 12,385  | 08/15/2030                       |
| 15769#-AL-9  | 6.410% 06/13/23  |         | 11/03/2021    | Call 108.8985                 |                           | 2,722,462        | 2,500,000        | 2,961,039        | 2,629,290                                | 0                                       | (42,901)                                 | 0   | (42,901)   | 0  | 2,586,390                                      | 0  | (86,390)                         | (86,390)                      | 364,906   | 06/13/2023                       |
| 17275R-BL-5  | CISCO SYSTEMS INC 2.500% 09/20/26  |         | 11/04/2021    | BANK OF AMERICA               |                           | 1,061,600        | 1,000,000        | 999,120          | 999,451                                  | 0                                       | 78                                       | 0   | 78   | 0  | 999,529  | 0  | 62,071                           | 62,071                        | 28,333  | 09/20/2026                       |
| 260543-CJ-0  | DOW CHEMICAL 3.500% 10/01/24   |         | 06/02/2021    | Call 109.5860                 |                           | 1,095,860        | 1,000,000        | 987,300          | 994,677                                  | 0                                       | 560                                      | 0   | 560  | 0  | 995,237  | 0  | 4,763                            | 4,763                         | 119,291   | 10/01/2024                       |
| 26138E-AR-0  | DR PEPPER SNAPPLE GROUP 2.700% 11/15/22                                  |         | 03/31/2021    | Call 103.5190                 |                           | 1,552,785        | 1,500,000        | 1,378,995        | 1,471,053                                | 0                                       | 3,745                                    | 0   | 3,745  | 0  | 1,474,799                                      | 0  | 25,201                           | 25,201                        | 68,085  | 11/15/2022                       |
| 26138E-AU-3  | DR PEPPER SNAPPLE GROUP 2.550% 09/15/26                                  |         | 11/04/2021    | Call 102.4019                 |                           | 1,046,300        | 1,000,000        | 996,760          | 998,030                                  | 0                                       | 277                                      | 0   | 277  | 0  | 998,306  | 0  | 47,994                           | 47,994                        | 29,254  | 09/15/2026                       |
| 26969P-AA-6  | EAGLE MATERIALS INC 4.500% 08/01/26                                      |         | 07/17/2021    | Call 100.0000                 |                           | 4,096,076        | 4,000,000        | 4,066,250        | 4,039,108                                | 0                                       | (5,533)                                  | 0   | (5,533)  | 0  | 4,033,575                                      | 0  | (33,575)                         | (33,575)                      | 269,076   | 08/01/2026                       |
| 30215*-AM-0  | EXPLORER PIPELINE COMPANY SERIES L SENIOR UNSECURED NOTE 7.010% 07/31/22 |         | 07/31/2021    | Redemption                    |                           | 181,818          | 181,818          | 213,356          | 189,454                                  | 0                                       | (7,636)                                  | 0   | (7,636)  | 0  | 181,818  | 0  | 0                                | 0                             | 12,745  | 07/31/2022                       |

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE D - PART 4**

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

| 1                    | 2   | 3       | 4             | 5                              | 6                         | 7             | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value  |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|---|---------|---------------|--------------------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |   |         |               |                                |                           |               |            |             |  | 11                                      | 12                                       | 13  | 14   | 15   |  |  |                                  |                               |   |                                  |
| CUSIP Identification | Description   | Foreign | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31428X-AY-2          | FEDEX CORP 4.000% 01/15/24                              |         | 05/20/2021    | Call 109.2528                  |                           | 1,092,528     | 1,000,000  | 998,280     | 999,392                                  | 0                                       | .44                                      | 0   | .44  | 0  | 999,436  | 0  | 564                              | 564                           | 126,417   | 01/15/2024                       |
| 369604-BG-7          | GENERAL ELECTRIC CO 3.375% 03/11/24                     |         | 12/01/2021    | Call 105.6860                  |                           | 1,056,860     | 1,000,000  | 988,780     | 995,948                                  | 0                                       | 1,106                                    | 0   | 1,106  | 0  | 997,054  | 0  | 2,946                            | 2,946                         | 98,110  | 03/11/2024                       |
| 37959E-AA-0          | GLOBE LIFE INC 2.150% 08/15/30                          |         | 11/01/2021    | WELLS FARGO BANK N A           |                           | 4,751,033     | 4,825,000  | 4,816,412   | 4,816,635                                | 0                                       | 637                                      | 0   | 637  | 0  | 4,817,272                                      | 0  | (66,239)                         | (66,239)                      | 124,485   | 08/15/2030                       |
| 38141G-RD-8          | GOLDMAN SACHS GROUP INC 3.625% 01/22/23                 |         | 11/01/2021    | Various                        |                           | 4,140,960     | 4,000,000  | 4,130,200   | 4,054,920                                | 0                                       | (22,084)                                 | 0   | (22,084)   | 0  | 4,032,836                                      | 0  | 108,124                          | 108,124                       | 185,681   | 01/22/2023                       |
|                      | GREAT RIVER ENERGY SERIES 2009 B 5.810%                 |         |               | Redemption                     |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 39121J-AA*-1         | 07/01/21  |         | 07/01/2021    | 100.0000                       |                           | 195,349       | 195,349    | 232,392     | 199,225                                  | 0                                       | (3,876)                                  | 0   | (3,876)  | 0  | 195,349  | 0  | 0                                | 0                             | 11,350  | 07/01/2021                       |
| 446150-AJ-3          | HUNTINGTON BANCSHARES 3.150% 03/14/21                   |         | 02/14/2021    | Call 100.0000                  |                           | 623,000       | 623,000    | 621,773     | 622,909                                  | 0                                       | .47                                      | 0   | .47  | 0  | 622,956  | 0  | .44                              | .44                           | 8,177   | 03/14/2021                       |
|                      | Key Bank Capital  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 446150-AS-3          | HUNTINGTON BANCSHARES 2.550% 02/04/30                   |         | 10/27/2021    | Markets                        |                           | 514,950       | 500,000    | 529,345     | 528,386                                  | 0                                       | (2,471)                                  | 0   | (2,471)  | 0  | 525,915  | 0  | (10,965)                         | (10,965)                      | 15,760  | 02/04/2030                       |
|                      | CITIGROUP GLOBAL  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 458140-AR-1          | INTEL CORP 3.100% 07/29/22                              |         | 11/03/2021    | MARKETS                        |                           | 1,020,250     | 1,000,000  | 999,560     | 999,877                                  | 0                                       | .43                                      | 0   | .43  | 0  | 999,920  | 0  | 20,330                           | 20,330                        | 39,267  | 07/29/2022                       |
| 46625H-HZ-6          | JP MORGAN CHASE & CO NT 4.625% 05/10/21                 |         | 05/10/2021    | Maturity                       |                           | 500,000       | 500,000    | 509,115     | 500,360                                  | 0                                       | (360)                                    | 0   | (360)  | 0  | 500,000  | 0  | 0                                | 0                             | 11,563  | 05/10/2021                       |
|                      | Key Bank Capital  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 49326E-EJ-8          | KEYCORP SERIES MTN 2.550% 10/01/29                      |         | 10/27/2021    | Markets                        |                           | 3,834,051     | 3,700,000  | 3,936,874   | 3,928,625                                | 0                                       | (20,119)                                 | 0   | (20,119)   | 0  | 3,908,506                                      | 0  | (74,455)                         | (74,455)                      | 101,688   | 10/01/2029                       |
| 50077L-AK-2          | KRAFT HEINZ FOODS CO SERIES III 3.950% 07/15/25         |         | 07/14/2021    | Call 111.6430                  |                           | 700,002       | 627,000    | 626,235     | 626,578                                  | 0                                       | .53                                      | 0   | .53  | 0  | 626,631  | 0  | 369                              | 369                           | 97,699  | 07/15/2025                       |
| 50540R-AL-6          | LABORATORY CORP OF AMERICA HOL 3.750% 08/23/22          |         | 06/11/2021    | Various                        |                           | 1,040,680     | 1,000,000  | 983,950     | 996,541                                  | 0                                       | .897                                     | 0   | .897   | 0  | 997,437  | 0  | 2,563                            | 2,563                         | 70,680  | 08/23/2022                       |
| 565849-AK-2          | MARATHON OIL CORP 2.800% 11/01/22                       |         | 04/29/2021    | Call 103.7295                  |                           | 704,324       | 679,000    | 636,142     | 668,730                                  | 0                                       | 1,801                                    | 0   | 1,801  | 0  | 670,531  | 0  | 8,469                            | 8,469                         | 34,724  | 11/01/2022                       |
| 61746B-DQ-6          | MORGAN STANLEY SERIES F 3.875% 04/29/24                 |         | 10/28/2021    | Various                        |                           | 3,204,510     | 3,000,000  | 3,125,970   | 3,069,537                                | 0                                       | (16,671)                                 | 0   | (16,671)   | 0  | 3,052,866                                      | 0  | 151,644                          | 151,644                       | 116,896   | 04/29/2024                       |
| 62963#-AE-1          | NRP OPERATING LLC SERIES E SENIOR NOTES 5.820% 03/28/24 |         | 03/28/2021    | Redemption                     |                           | 66,667        | 66,667     | 72,183      | 64,902                                   | 3,544                                   | (1,779)                                  | 0   | 1,765  | 0  | 66,667   | 0  | 0                                | 0                             | 1,940   | 03/28/2024                       |
| 62963#-AG-6          | NRP OPERATING LLC SERIES G SENIOR NOTE 8.920% 03/25/24  |         | 03/25/2021    | Redemption                     |                           | 127,273       | 127,273    | 149,135     | 130,066                                  | 4,716                                   | (7,510)                                  | 0   | (2,794)  | 0  | 127,273  | 0  | 0                                | 0                             | 5,676   | 03/25/2024                       |
| 641062-AT-1          | NESTLE HOLDINGS INC SERIES 144A 1.250% 09/15/30         |         | 10/28/2021    | J.P. MORGAN SECURITIES INC.    |                           | 16,773,051    | 17,700,000 | 17,561,232  | 17,564,971                               | 0                                       | 10,934                                   | 0   | 10,934   | 0  | 17,575,905                                     | 0  | (802,854)                        | (802,854)                     | 249,521   | 09/15/2030                       |
| 64952W-CX-9          | NEW YORK LIFE GLOBAL FDG SERIES 144A 3.000% 01/10/28    |         | 11/04/2021    | Various                        |                           | 6,439,440     | 6,000,000  | 5,952,300   | 5,964,962                                | 0                                       | 3,735                                    | 0   | 3,735  | 0  | 5,968,697                                      | 0  | 470,743                          | 470,743                       | 239,000   | 01/10/2028                       |
| 74256L-AU-3          | PRINCIPAL LFE GLB FND II SERIES 144A 3.000% 04/18/26    |         | 11/03/2021    | Various                        |                           | 3,180,600     | 3,000,000  | 2,990,340   | 2,994,426                                | 0                                       | 871                                      | 0   | 871  | 0  | 2,995,297                                      | 0  | 185,303                          | 185,303                       | 94,250  | 04/18/2026                       |
| 742741-AA-9          | PROCTER & GAMBLE CO- ESOP SERIES A 9.360% 01/01/21      |         | 01/01/2021    | Redemption                     |                           | 45,557        | 45,557     | 60,348      | 45,557                                   | 0                                       | 0  | 0   | 0  | 0  | 45,557   | 0  | 0                                | 0                             | 2,132   | 01/01/2021                       |
| 744542-AB-7          | PUBLIC SERVICE CO OF NEW MEX 5.350% 10/01/21            |         | 07/15/2021    | Call 100.0000                  |                           | 1,500,000     | 1,500,000  | 1,683,516   | 1,512,765                                | 0                                       | (12,765)                                 | 0   | (12,765)   | 0  | 1,500,000                                      | 0  | 0                                | 0                             | 63,308  | 10/01/2021                       |
| 78355H-KB-4          | RYDER SYSTEMS INC SERIES MTN 3.450% 11/15/21            |         | 08/16/2021    | Call 100.4996                  |                           | 1,004,996     | 1,000,000  | 999,180     | 999,852                                  | 0                                       | .39                                      | 0   | .39  | 0  | 999,891  | 0  | 109                              | 109                           | 30,967  | 11/15/2021                       |
| 832696-AS-7          | JM SMUCKER CO 2.375% 03/15/30                           |         | 10/27/2021    | JEFFERIES & COMPANY            |                           | 506,445       | 500,000    | 523,785     | 523,005                                  | 0                                       | (1,977)                                  | 0   | (1,977)  | 0  | 521,028  | 0  | (14,583)                         | (14,583)                      | 13,326  | 03/15/2030                       |
| 845437-BP-6          | SOUTHWESTERN ELEC POWER SERIES K 2.750% 10/01/26        |         | 11/03/2021    | Key Bank Capital               |                           | 1,043,800     | 1,000,000  | 998,960     | 999,345                                  | 0                                       | .96                                      | 0   | .96  | 0  | 999,441  | 0  | 44,359                           | 44,359                        | 30,097  | 10/01/2026                       |
| 845467-AL-3          | SOUTHWESTERN ENERGY CO 6.450% 01/23/25                  |         | 08/30/2021    | Markets                        |                           | 1,012,875     | 925,000    | 922,984     | 929,330                                  | 0                                       | 0  | 0   | 0  | 0  | 929,330  | 0  | (4,330)                          | (4,330)                       | 153,669   | 01/23/2025                       |
|                      | Redemption  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 84859M-AA-5          | SPIRIT AIR 2017-1 PTT B SERIES B 3.800% 02/15/26        |         | 08/15/2021    | Call 100.0000                  |                           | 83,448        | 83,448     | 81,466      | 65,606                                   | 16,131                                  | 1,711                                    | 0   | 17,842   | 0  | 83,448   | 0  | 0                                | 0                             | 2,378   | 02/15/2026                       |
| 872539-AA-9          | TJX COS INC 2.750% 06/15/21                             |         | 04/15/2021    | Call 100.0000                  |                           | 1,000,000     | 1,000,000  | 999,300     | 999,936                                  | 0                                       | .4                                       | 0   | .4   | 0  | 999,940  | 0  | 60                               | 60                            | 9,167   | 06/15/2021                       |
|                      | J.P. MORGAN SECURITIES                                  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 872540-AQ-2          | TJX COS INC 2.250% 09/15/26                             |         | 11/04/2021    | INC.                           |                           | 1,044,590     | 1,000,000  | 992,540     | 995,521                                  | 0                                       | 632                                      | 0   | 632  | 0  | 996,153  | 0  | 48,437                           | 48,437                        | 25,813  | 09/15/2026                       |
| 883556-BR-2          | THERMO FISHER SCIENTIFIC INC 2.950% 09/19/26            |         | 11/03/2021    | Amherst Pierpont Securities LL |                           | 1,062,630     | 1,000,000  | 987,870     | 992,586                                  | 0                                       | 1,017                                    | 0   | 1,017  | 0  | 993,604  | 0  | 69,026                           | 69,026                        | 33,269  | 09/19/2026                       |
| 89236T-BJ-3          | TOYOTA MOTOR CREDIT CORP SERIES MTN 2.750% 05/17/21     |         | 05/17/2021    | Maturity                       |                           | 1,000,000     | 1,000,000  | 1,000,000   | 1,000,000                                | 0                                       | 0  | 0   | 0  | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 13,750  | 05/17/2021                       |
| 92966*-AG-4          | WABASH VALLEY POWER ASSOC 6.140% 01/31/28               |         | 10/30/2021    | Redemption                     |                           | 86,017        | 86,017     | 107,150     | 96,263                                   | 0                                       | (10,246)                                 | 0   | (10,246)   | 0  | 86,017   | 0  | 0                                | 0                             | 3,326   | 01/31/2028                       |
|                      | 100.0000  |         |               |                                |                           |               |            |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 94974B-EV-8          | WELLS FARGO & COMPANY SERIES MTN 4.600% 04/01/21        |         | 04/01/2021    | Maturity                       |                           | 200,000       | 200,000    | 211,720     | 200,343                                  | 0                                       | (343)                                    | 0   | (343)  | 0  | 200,000  | 0  | 0                                | 0                             | 4,600   | 04/01/2021                       |
| 98419M-AB-6          | XYLEM INC 4.875% 10/01/21                               |         | 10/01/2021    | Various                        |                           | 6,000,000     | 6,000,000  | 6,349,680   | 6,036,812                                | 0                                       | (36,812)                                 | 0   | (36,812)   | 0  | 6,000,000                                      | 0  | 0                                | 0                             | 292,500   | 10/01/2021                       |
| 98956P-AF-9          | ZIMMER BIOMET HOLDINGS, INC 3.550% 04/01/25             |         | 12/01/2021    | Various                        |                           | 4,295,680     | 4,000,000  | 3,990,600   | 3,995,471                                | 0                                       | 906                                      | 0   | 906  | 0  | 3,996,376                                      | 0  | 3,624                            | 3,624                         | 461,347   | 04/01/2025                       |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE D - PART 4**

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

| 1  | 2  | 3       | 4             | 5                   | 6                         | 7             | 8           | 9           | 10                                       | Change In Book/Adjusted Carrying Value  |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |     |
|--|--|---------|---------------|---------------------|---------------------------|---------------|-------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|-----|
|  |  |         |               |                     |                           |               |             |             |  | 11                                      | 12                                       | 13  | 14   | 15   |  |  |                                  |                               |   |                                  |     |
| CUSIP Identification   | Description  | Foreign | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |     |
| C98248-AD-2  | WORLEY PARSONS CANADIAN FINANC SERIES C GTD SENIOR NOTES 5.560% 03/24/21 |         | 03/24/2021    | Various             |                           | 3,350,000     | 3,350,000   | 3,608,331   | 3,358,625                                | 0                                       | (8,625)                                  | 0   | (8,625)  | 0  | 3,350,000                                      | 0  | 0                                | 0                             | 93,130  | 03/24/2021                       |     |
| F0868*-AB-1  | BARILLA FRANCE S. A. S. SERIES B GTD SENIOR NOTE 4.760% 07/15/21         | C       | 07/15/2021    | Maturity            |                           | 1,000,000     | 1,000,000   | 1,073,630   | 1,007,386                                | 0                                       | (7,386)                                  | 0   | (7,386)  | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 47,600  | 07/15/2021                       |     |
| G4706#-AB-4  | ICON INVESTMENTS FIVE UNLIMITED SERIES A SENIOR NOTES 2.320% 12/08/23    | C       | 07/01/2021    | Call 103.5371       |                           | 3,727,336     | 3,600,000   | 3,600,000   | 3,600,000                                | 0                                       | 0  | 0   | 0  | 0  | 3,600,000                                      | 0  | 0                                | 0                             | 174,432   | 12/08/2023                       |     |
| G6363#-AJ-6  | NORDIC AVIATION CAPITAL 29 DAC SER I SENIOR NOTES 5.040% 02/27/24        | C       | 09/23/2021    | SEAPORT GROUP       |                           | 6,307,062     | 7,700,000   | 5,390,000   | 6,545,000                                | 0                                       | 0  | 1,155,000   | (1,155,000)  | 0  | 5,390,000                                      |  | 917,062                          | 917,062                       | 393,609   | 02/27/2024                       |     |
| G9284#-AY-3  | VITOL HOLDING B.V. 5.740% 07/28/21                                       | C       | 07/28/2021    | Maturity            |                           | 1,000,000     | 1,000,000   | 1,025,063   | 1,002,757                                | 0                                       | (2,757)                                  | 0   | (2,757)  | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 57,400  | 07/28/2021                       |     |
| R62378-AA-9  | NORSPAN LNG VI AS USD SENIOR SECURED NOTES 2.680% 05/28/30               | C       | 09/30/2021    | Redemption 100.0000 |                           | 222,583       | 222,583     | 222,583     | 222,583                                  | 0                                       | 0  | 0   | 0  | 0  | 222,583  | 0  | 0                                | 0                             | 4,161   | 05/28/2030                       |     |
| <b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |  |         |               |                     |                           | 112,788,861   | 111,679,379 | 111,449,135 | 111,245,067                              | 24,391                                  | (251,018)                                | 1,155,000   | (1,381,627)  | 0  | 109,863,441                                    | 0  | 1,359,922                        | 1,359,922                     | 5,173,734   | XXX                              |     |
| <b>8399997. Total - Bonds - Part 4</b>   |  |         |               |                     |                           | 119,735,314   | 118,625,832 | 118,498,897 | 118,206,312                              | 24,391                                  | (265,810)                                | 1,155,000   | (1,396,419)  | 0  | 116,809,894                                    | 0  | 1,359,922                        | 1,359,922                     | 5,326,643   | XXX                              |     |
| <b>8399998. Total - Bonds - Part 5</b>   |  |         |               |                     |                           | 224,583       | 224,583     | 205,494     |  | 0                                       | 19,090                                   | 0   | 19,090   | 0  | 224,583  | 0  | 0                                | 0                             | 0   | XXX                              |     |
| <b>8399999. Total - Bonds</b>  |  |         |               |                     |                           | 119,959,897   | 118,850,415 | 118,704,391 | 118,206,312                              | 24,391                                  | (246,720)                                | 1,155,000   | (1,377,329)  | 0  | 117,034,477                                    | 0  | 1,359,922                        | 1,359,922                     | 5,326,643   | XXX                              |     |
| <b>8999997. Total - Preferred Stocks - Part 4</b>                              |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>8999998. Total - Preferred Stocks - Part 5</b>                              |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>8999999. Total - Preferred Stocks</b>                                       |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>9799997. Total - Common Stocks - Part 4</b>                                 |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>9799998. Total - Common Stocks - Part 5</b>                                 |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>9799999. Total - Common Stocks</b>  |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>9899999. Total - Preferred and Common Stocks</b>                            |  |         |               |                     |                           | 0             | XXX         | 0           | 0  | 0                                       | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| <b>9999999 - Totals</b>  |  |         |               |                     |                           | 119,959,897   | XXX         | 118,704,391 | 118,206,312                              | 24,391                                  | (246,720)                                | 1,155,000   | (1,377,329)  | 0  | 117,034,477                                    | 0  | 1,359,922                        | 1,359,922                     | 5,326,643   | XXX                              |     |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE D - PART 5**

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

| 1<br>CUSIP<br>Identi-<br>fication | 2<br>Description   | 3<br>For-<br>eign | 4<br>Date<br>Acquired | 5<br>Name of Vendor | 6<br>Disposal<br>Date | 7<br>Name of<br>Purchaser | 8<br>Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | 9<br>Actual Cost | 10<br>Consid-<br>eration | 11<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Change in Book/Adjusted Carrying Value                   |  |   |   |   | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Interest<br>and<br>Dividends<br>Received<br>During<br>Year | 21<br>Paid for<br>Accrued<br>Interest<br>and<br>Dividends |       |
|-----------------------------------|--|-------------------|-----------------------|---------------------|-----------------------|---------------------------|---|------------------|--------------------------|---|--|--|---|---|---|--|---|---|--|---|-------|
|                                   |  |                   |                       |                     |                       |                           |   |                  |                          |   | 12<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br>Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | 14<br>Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Valu (12 +<br>13 - 14) | 16<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |  |   |   |  |   |       |
| 10623*-AA-4                       | BRAZOS SANDY CREEK ELECTRIC CO SENIOR<br>NOTES 6.540% 06/30/24 |                   | 07/23/2021            | SEAPORT GROUP       | 12/30/2021            | Redemption 100.0000       | 224,583   | 205,494          | 224,583                  | 224,583   | 0  | 19,090   | 0   | 19,090  | 0   | 0  | 0   | 0   | 0  | 1,632   |       |
| 3899999                           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                   |                       |                     |                       |                           |   | 224,583          | 205,494                  | 224,583   | 224,583  | 0  | 19,090  | 0   | 19,090  | 0  | 0   | 0   | 0  | 0   | 1,632 |
| 8399998                           | Total - Bonds  |                   |                       |                     |                       |                           |   | 224,583          | 205,494                  | 224,583   | 224,583  | 0  | 19,090  | 0   | 19,090  | 0  | 0   | 0   | 0  | 0   | 1,632 |
| 8999998                           | Total - Preferred Stocks                                       |                   |                       |                     |                       |                           |   | 0                | 0                        | 0   | 0  | 0  | 0   | 0   | 0   | 0  | 0   | 0   | 0  | 0   | 0     |
| 9799998                           | Total - Common Stocks  |                   |                       |                     |                       |                           |   | 0                | 0                        | 0   | 0  | 0  | 0   | 0   | 0   | 0  | 0   | 0   | 0  | 0   | 0     |
| 9899999                           | Total - Preferred and Common Stocks                            |                   |                       |                     |                       |                           |   | 0                | 0                        | 0   | 0  | 0  | 0   | 0   | 0   | 0  | 0   | 0   | 0  | 0   | 0     |
| 9999999                           | Totals   |                   |                       |                     |                       |                           |   | 205,494          | 224,583                  | 224,583   | 224,583  | 0  | 19,090  | 0   | 19,090  | 0  | 0   | 0   | 0  | 0   | 1,632 |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of  
Current Year

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE HealthSpring Life & Health Insurance Company, Inc.

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP  | 2<br>Description  | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|-------------|---|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---|----------------------------------|
| 0599999     | Total - U.S. Government Bonds                             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1099999     | Total - All Other Government Bonds                        |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1799999     | Total - U.S. States, Territories and Possessions Bonds    |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2499999     | Total - U.S. Political Subdivisions Bonds                 |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 3199999     | Total - U.S. Special Revenues Bonds                       |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 3899999     | Total - Industrial and Miscellaneous (Unaffiliated) Bonds |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 4899999     | Total - Hybrid Securities                                 |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 5599999     | Total - Parent, Subsidiaries and Affiliates Bonds         |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 6599999     | Subtotal - Unaffiliated Bank Loans                        |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 7699999     | Total - Issuer Obligations                                |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 7799999     | Total - Residential Mortgage-Backed Securities            |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 7899999     | Total - Commercial Mortgage-Backed Securities             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 7999999     | Total - Other Loan-Backed and Structured Securities       |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 8099999     | Total - SVO Identified Funds                              |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 8199999     | Total - Affiliated Bank Loans                             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 8299999     | Total - Unaffiliated Bank Loans                           |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 8399999     | Total Bonds   |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 09248U-70-0 | BLACKROCK LIQUIDITY FUNDS FEDF                            |           | 12/27/2021         | 0.000                 |                    | 57,600,000                        | 744                                     | 8,891                            |
| 262006-20-8 | DREYFUS GOVERNMENT CASH MGMT                              |           | 12/31/2021         | 0.000                 |                    | 30,000,000                        | 1,209                                   | 9,516                            |
| 481200-67-0 | JPMORGAN US GOVT MIMKT-CAP                                |           | 12/31/2021         | 0.000                 |                    | 27,500,000                        | 2,086                                   | 41,950                           |
| 8699999     | Subtotal - All Other Money Market Mutual Funds            |           |                    |                       |                    | 115,100,000                       | 4,039                                   | 60,357                           |
| 9999999     | Total Cash Equivalents                                    |           |                    |                       |                    | 115,100,000                       | 4,039                                   | 60,357                           |

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| Line Number | 1A | 1B | 1C | 1D | 1E | 1F | 1G |
|-------------|----|----|----|----|----|----|----|
| 1A          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |
| 1B          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |
| 1C          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |
| 1D          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |
| 1E          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |
| 1F          | 0  | 0  | 0  | 0  | 0  | 0  | 0  |

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

| States, Etc.  | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|---|----------------------|-------------------------|---|-----------------|-----------------------------------|-----------------|
|   |                      |                         | 3<br>Book/Adjusted Carrying Value             | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 1. Alabama  | AL                   |                         |   |                 |                                   |                 |
| 2. Alaska   | AK                   |                         |   |                 |                                   |                 |
| 3. Arizona  | AZ                   |                         |   |                 |                                   |                 |
| 4. Arkansas   | AR                   |                         |   |                 |                                   |                 |
| 5. California   | CA                   |                         |   |                 |                                   |                 |
| 6. Colorado   | CO                   |                         |   |                 |                                   |                 |
| 7. Connecticut  | CT                   |                         |   |                 |                                   |                 |
| 8. Delaware   | DE                   |                         |   |                 |                                   |                 |
| 9. District of Columbia   | DC                   |                         |   |                 |                                   |                 |
| 10. Florida   | FL                   |                         |   |                 |                                   |                 |
| 11. Georgia   | GA                   | B Stat deposit          | 40,002  | 40,419          | 0                                 | 0               |
| 12. Hawaii  | HI                   |                         |   |                 |                                   |                 |
| 13. Idaho   | ID                   |                         |   |                 |                                   |                 |
| 14. Illinois  | IL                   |                         |   |                 |                                   |                 |
| 15. Indiana   | IN                   |                         |   |                 |                                   |                 |
| 16. Iowa  | IA                   |                         |   |                 |                                   |                 |
| 17. Kansas  | KS                   |                         |   |                 |                                   |                 |
| 18. Kentucky  | KY                   |                         |   |                 |                                   |                 |
| 19. Louisiana   | LA                   |                         |   |                 |                                   |                 |
| 20. Maine   | ME                   |                         |   |                 |                                   |                 |
| 21. Maryland  | MD                   |                         |   |                 |                                   |                 |
| 22. Massachusetts   | MA                   | B Stat deposit          | 117,933                                       | 122,741         | 0                                 | 0               |
| 23. Michigan  | MI                   |                         |   |                 |                                   |                 |
| 24. Minnesota   | MN                   |                         |   |                 |                                   |                 |
| 25. Mississippi   | MS                   |                         |   |                 |                                   |                 |
| 26. Missouri  | MO                   |                         |   |                 |                                   |                 |
| 27. Montana   | MT                   |                         |   |                 |                                   |                 |
| 28. Nebraska  | NE                   |                         |   |                 |                                   |                 |
| 29. Nevada  | NV                   | B Stat deposit          | 217,188                                       | 212,977         | 0                                 | 0               |
| 30. New Hampshire   | NH                   | B Stat deposit          | 510,000                                       | 569,714         | 0                                 | 0               |
| 31. New Jersey  | NJ                   |                         |   |                 |                                   |                 |
| 32. New Mexico  | NM                   | B Stat deposit          | 207,484                                       | 206,634         | 0                                 | 0               |
| 33. New York  | NY                   |                         |   |                 |                                   |                 |
| 34. North Carolina  | NC                   | B Stat deposit          | 403,537                                       | 402,184         | 0                                 | 0               |
| 35. North Dakota  | ND                   |                         |   |                 |                                   |                 |
| 36. Ohio  | OH                   |                         |   |                 |                                   |                 |
| 37. Oklahoma  | OK                   |                         |   |                 |                                   |                 |
| 38. Oregon  | OR                   | B Stat deposit          | 2,413,203                                     | 2,366,406       | 0                                 | 0               |
| 39. Pennsylvania  | PA                   |                         |   |                 |                                   |                 |
| 40. Rhode Island  | RI                   |                         |   |                 |                                   |                 |
| 41. South Carolina  | SC                   | B Stat deposit          | 121,625                                       | 119,267         | 0                                 | 0               |
| 42. South Dakota  | SD                   |                         |   |                 |                                   |                 |
| 43. Tennessee   | TN                   |                         |   |                 |                                   |                 |
| 44. Texas   | TX                   | B Stat deposit          | 2,168,271                                     | 2,161,005       | 0                                 | 0               |
| 45. Utah  | UT                   |                         |   |                 |                                   |                 |
| 46. Vermont   | VT                   |                         |   |                 |                                   |                 |
| 47. Virginia  | VA                   | B Stat deposit          | 553,466                                       | 557,934         | 0                                 | 0               |
| 48. Washington  | WA                   |                         |   |                 |                                   |                 |
| 49. West Virginia   | WV                   |                         |   |                 |                                   |                 |
| 50. Wisconsin   | WI                   |                         |   |                 |                                   |                 |
| 51. Wyoming   | WY                   |                         |   |                 |                                   |                 |
| 52. American Samoa  | AS                   |                         |   |                 |                                   |                 |
| 53. Guam  | GU                   |                         |   |                 |                                   |                 |
| 54. Puerto Rico   | PR                   |                         |   |                 |                                   |                 |
| 55. U.S. Virgin Islands   | VI                   |                         |   |                 |                                   |                 |
| 56. Northern Mariana Islands  | MP                   |                         |   |                 |                                   |                 |
| 57. Canada  | CAN                  |                         |   |                 |                                   |                 |
| 58. Aggregate Alien and Other                                       | OT                   | XXX                     | 0   | 0               | 0                                 | 0               |
| 59. Subtotal  | XXX                  | XXX                     | 6,752,709                                     | 6,759,281       | 0                                 | 0               |
| DETAILS OF WRITE-INS  |                      |                         |   |                 |                                   |                 |
| 5801.   |                      |                         |   |                 |                                   |                 |
| 5802.   |                      |                         |   |                 |                                   |                 |
| 5803.   |                      |                         |   |                 |                                   |                 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX                  | XXX                     | 0   | 0               | 0                                 | 0               |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)        | XXX                  | XXX                     | 0   | 0               | 0                                 | 0               |