



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of the Southwest

NAIC Group Code 0634 (Current) 0634 (Prior) NAIC Company Code 65528 Employer's ID Number 75-0953004

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 and Health [X] Fraternal Benefit Societies []

Incorporated/Organized 03/07/1955 Commenced Business 01/02/1956

Statutory Home Office 15455 Dallas Parkway (Street and Number) Addison, TX, US 75001 (City or Town, State, Country and Zip Code)

Main Administrative Office 15455 Dallas Parkway (Street and Number) Addison, TX, US 75001 (City or Town, State, Country and Zip Code) 214-638-7100 (Area Code) (Telephone Number)

Mail Address 1 National Life Drive (Street and Number or P.O. Box) Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 National Life Drive (Street and Number) Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code) 802-229-3333 (Area Code) (Telephone Number)

Internet Website Address www.nationallife.com

Statutory Statement Contact Jaime Lauren Steinhart (Name) 802-229-3770 (Area Code) (Telephone Number) StateReporting@nationallife.com (E-mail Address) 802-229-7282 (FAX Number)

OFFICERS

Chairman, President & CEO Mehran (nmn) Assadi VP, Assistant General Counsel & Secretary Lisa Francesca Muller SVP, Chief Financial Officer & Chief Risk Officer Eric Gustave Sandberg EVP & Chief Operating Officer Robert Earl Cotton

OTHER

Achim Bernd Schwetlick, EVP Jason Joseph Doiron, EVP & Chief Investment Officer Nimesh (nmn) Mehta, SVP & Chief Information Officer William David Whitsell, SVP & Executive Chief Underwriter Matthew Charles Frazee, SVP Ataollah (nmn) Azarshahi, SVP Christopher Brett Zimmerman, SVP & General Counsel Michael Leo Veilleux, VP & Chief People Officer Michael Hudson Crawford, VP, Chief Actuary & Appointed Actuary David Brian Soccodato, VP, Controller & Tax Officer Ian Andrew McKenny, VP & Assistant General Counsel Gregory Mark Mateja, VP & Treasurer Rebecca Palmer, VP & Chief Information Security Officer Kristin Cook, VP & Chief Underwriter Erica George, Illustration Officer & Filing Officer Cathy Shires, VP & Illustration Actuary Darlene Flagg, VP & Chief Marketing Officer Pamela Newcomb Blalock, VP Eric (nmn) Lopez, VP Angela Marie McCraw, VP Alfred Joseph Foice, VP Stephanie Lynn Burmester, VP Lisa Papazian, VP Wanda Catoe, VP Elizabeth Hill MacGowan, VP Brian Murphy, VP Louis Don Puglisi, VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi Elizabeth Hill MacGowan Angela Marie McCraw Robert Earl Cotton Stephanie Lynn Burmester

State of Vermont County of Washington SS:

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

DocuSigned by: Mehran Assadi 9D33DAASD57F4AC... Mehran (nmn) Assadi Chairman, President & CEO

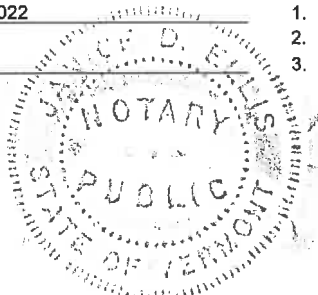
DocuSigned by: Eric Sandberg 39F2A9D83B0D46B... Eric Gustave Sandberg SVP, Chief Financial Officer & Chief Risk Officer

DocuSigned by: Lisa Muller 3FF4DF283EDF4F9... Lisa Francesca Muller VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 26 day of April 2022 Janice Ellis 50957B2873D4B7...

- 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.....

My Commission Expires January 31, 2023



STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	19,169,546,632	0	19,169,546,632	18,660,390,760
2. Stocks:				
2.1 Preferred stocks	14,557,250	0	14,557,250	15,399,000
2.2 Common stocks	80,462,644	0	80,462,644	80,419,548
3. Mortgage loans on real estate:				
3.1 First liens	4,526,338,025	0	4,526,338,025	4,438,004,613
3.2 Other than first liens.....	35,889,118	0	35,889,118	36,002,752
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$860,401), cash equivalents (\$64,802,648) and short-term investments (\$365,778)	66,028,826	0	66,028,826	28,241,147
6. Contract loans (including \$0 premium notes)	524,602,897	0	524,602,897	509,238,520
7. Derivatives	1,034,853,104	0	1,034,853,104	1,916,380,058
8. Other invested assets	1,294,724,889	0	1,294,724,889	1,232,835,469
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	26,747,003,386	0	26,747,003,386	26,916,911,867
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	203,586,611	0	203,586,611	190,718,182
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,679,133	0	1,679,133	1,842,646
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	31,579,663	0	31,579,663	27,147,424
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,271,786	0	4,271,786	6,072,586
16.2 Funds held by or deposited with reinsured companies	1,399	0	1,399	4,282
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	17,031,353
18.2 Net deferred tax asset	134,016,920	37,414,078	96,602,842	82,858,988
19. Guaranty funds receivable or on deposit	237,274	0	237,274	237,274
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	2,110	2,110	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	10,692,815	0	10,692,815	24,228,357
24. Health care (\$0) and other amounts receivable	69,562,017	69,562,017	0	0
25. Aggregate write-ins for other than invested assets	270,835,850	582,442	270,253,408	245,021,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,473,468,964	107,560,647	27,365,908,317	27,512,074,173
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	27,473,468,964	107,560,647	27,365,908,317	27,512,074,173
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Corporate Owned Life Insurance	250,746,565	0	250,746,565	244,941,110
2502. Items not allocated	804,162	97,319	706,843	80,104
2503. Leasehold Improvements	522	522	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	19,284,601	484,601	18,800,000	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	270,835,850	582,442	270,253,408	245,021,214

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 20,113,722,584 less \$ 0 included in Line 6.3 (including \$ 201,605,886 Modco Reserve)	20,113,722,584	19,699,896,426
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	359,961	363,371
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	2,299,327,335	2,185,127,415
4. Contract claims:		
4.1 Life	57,329,599	59,555,133
4.2 Accident and health	10,000	10,000
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ 0 Modco)	225,487	178,800
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 0 Modco)	0	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 350 accident and health premiums	459,422	288,248
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	726,222	76,112
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 0 ceded	0	0
9.4 Interest Maintenance Reserve	53,991,367	56,080,686
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,407,212, accident and health \$ 0 and deposit-type contract funds \$ 0	4,407,212	5,720,534
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	15,037,669	15,183,877
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,708,827	14,241,351
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	4,199,360	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	1,105,987	1,004,539
17. Amounts withheld or retained by reporting entity as agent or trustee	374,091	428,888
18. Amounts held for agents' account, including \$ 0 agents' credit balances	(238,891)	395,821
19. Remittances and items not allocated	42,573,872	35,899,058
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	425,520,113	384,741,471
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	8,815,382	24,633,606
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	1,724,702,076	1,670,791,312
24.08 Derivatives	629,671,054	1,351,568,859
24.09 Payable for securities	32,553,487	22,236,389
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	9,525,968	9,721,307
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,428,108,183	25,538,143,203
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	25,428,108,183	25,538,143,203
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	30,000,000	30,000,000
33. Gross paid in and contributed surplus	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,320,303,724	1,356,434,564
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)	1,934,800,134	1,970,930,974
38. Totals of Lines 29, 30 and 37	1,937,800,134	1,973,930,974
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,365,908,317	27,512,074,177
DETAILS OF WRITE-INS		
2501. LIHTC Commitments	783,876	783,876
2502. Uncashed Checks Pending Escheatment	7,872,674	8,530,801
2503. Guaranty Fund	401,431	406,630
2598. Summary of remaining write-ins for Line 25 from overflow page	467,987	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,525,968	9,721,307
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	835,912,613	775,235,789	3,275,558,861
2. Considerations for supplementary contracts with life contingencies	0	311,334	292,808
3. Net investment income	174,262,099	326,495,878	1,440,219,891
4. Amortization of Interest Maintenance Reserve (IMR)	1,871,005	1,688,717	7,076,189
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	14,032,907	11,607,373	52,817,901
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	1,257,757	460,391	(1,634,456)
9. Totals (Lines 1 to 8.3)	1,027,336,381	1,115,799,482	4,774,331,194
10. Death benefits	52,499,929	52,108,030	194,968,286
11. Matured endowments (excluding guaranteed annual pure endowments)	448,655	122,227	364,258
12. Annuity benefits	40,570,057	31,005,775	129,798,647
13. Disability benefits and benefits under accident and health contracts	268,880	260,889	1,116,446
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	282,503,396	281,541,274	1,280,518,103
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,796,061	7,283,690	25,181,127
18. Payments on supplementary contracts with life contingencies	87,767	63,937	355,393
19. Increase in aggregate reserves for life and accident and health contracts	413,826,295	410,264,631	1,625,707,776
20. Totals (Lines 10 to 19)	798,001,041	782,650,453	3,258,010,036
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	166,147,728	169,680,451	697,217,646
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	64,601,290	59,165,734	267,345,182
24. Insurance taxes, licenses and fees, excluding federal income taxes	15,373,482	14,090,627	56,412,893
25. Increase in loading on deferred and uncollected premiums	(1,261,557)	3,695,627	6,951,942
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	37,252,526	37,253,687	133,772,228
28. Totals (Lines 20 to 27)	1,080,114,510	1,066,536,579	4,419,709,927
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(52,778,130)	49,262,903	354,621,267
30. Dividends to policyholders and refunds to members	(150,369)	60,932	(162,660)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(52,627,760)	49,201,971	354,783,927
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(118,002)	5,486,982	36,278,677
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(52,509,758)	43,714,989	318,505,250
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,067,594) (excluding taxes of \$ 731,887 transferred to the IMR)	1,746,127	(1,120,914)	(10,845,025)
35. Net income (Line 33 plus Line 34)	(50,763,632)	42,594,075	307,660,225
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,973,930,977	1,659,430,724	1,659,430,724
37. Net income (Line 35)	(50,763,632)	42,594,075	307,660,225
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	41,454,747	48,058,663	160,264,537
39. Change in net unrealized foreign exchange capital gain (loss)	25,319	(4,989)	(136,210)
40. Change in net deferred income tax	13,743,854	4,340,168	(28,200,186)
41. Change in nonadmitted assets	6,308,900	1,152,585	27,930,803
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(40,778,642)	(48,696,210)	(155,762,259)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(6,121,387)	(4,124,195)	2,743,343
54. Net change in capital and surplus for the year (Lines 37 through 53)	(36,130,841)	43,320,097	314,500,253
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,937,800,136	1,702,750,821	1,973,930,977
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	(319,290)	(1,978,702)	(6,251,976)
08.302. Change in COLI	5,805,455	5,414,523	20,423,088
08.303. Misc Income - MODCO Interest	(4,228,408)	(2,975,430)	(15,805,568)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,257,757	460,391	(1,634,456)
2701. Funds Withheld Expense	37,298,656	37,253,230	133,871,060
2702. Miscellaneous Deductions	(46,130)	(154)	(101,587)
2703. Fines and Penalties	0	611	2,755
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	37,252,526	37,253,687	133,772,228
5301. Ceding Commission	(6,121,387)	(4,124,195)	2,743,343
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(6,121,387)	(4,124,195)	2,743,343

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	890,518,996	833,859,119	3,551,097,681
2. Net investment income	338,920,502	330,348,227	1,491,276,454
3. Miscellaneous income	1,919,242	1,011,977	1,105,006
4. Total (Lines 1 to 3)	1,231,358,740	1,165,219,323	5,043,479,141
5. Benefit and loss related payments	416,209,546	384,707,032	1,700,132,346
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	258,068,424	246,184,572	1,010,271,021
8. Dividends paid to policyholders	(197,056)	21,205	(211,211)
9. Federal and foreign income taxes paid (recovered) net of \$ (1,067,594) tax on capital gains (losses)	(21,684,422)	(288,213)	55,361,821
10. Total (Lines 5 through 9)	652,396,492	630,624,596	2,765,553,977
11. Net cash from operations (Line 4 minus Line 10)	578,962,248	534,594,727	2,277,925,164
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	301,309,703	698,340,225	2,297,976,461
12.2 Stocks	0	11,088,511	16,266,398
12.3 Mortgage loans	92,941,456	40,954,222	235,422,927
12.4 Real estate	0	0	0
12.5 Other invested assets	27,970,446	22,189,497	123,409,028
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	10,317,098	118,432,504	134,096,961
12.8 Total investment proceeds (Lines 12.1 to 12.7)	432,538,703	891,004,959	2,807,171,775
13. Cost of investments acquired (long-term only):			
13.1 Bonds	817,669,462	1,098,215,004	3,565,636,267
13.2 Stocks	174,100	9,878,050	17,048,783
13.3 Mortgage loans	181,161,234	211,082,921	1,159,042,562
13.4 Real estate	0	0	0
13.5 Other invested assets	50,584,569	41,906,183	206,105,756
13.6 Miscellaneous applications	6,222,717	29,026,008	(984,055)
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,055,812,082	1,390,108,166	4,946,849,313
14. Net increase (or decrease) in contract loans and premium notes	15,364,377	5,330,198	32,543,746
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(638,637,756)	(504,433,405)	(2,172,221,284)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	114,199,920	(71,123,967)	3,622,886
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(16,736,732)	33,566,081	(144,590,443)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	97,463,187	(37,557,886)	(140,967,557)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	37,787,680	(7,396,564)	(35,263,677)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	28,241,148	63,504,825	63,504,825
19.2 End of period (Line 18 plus Line 19.1)	66,028,828	56,108,261	28,241,148

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Non-cash bond and partnership exchange transactions, net	0	0	981,303
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EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	520,899,051	473,258,512	2,028,094,178
3. Ordinary individual annuities	363,022,186	356,011,531	1,521,060,044
4. Credit life (group and individual)	0	0	0
5. Group life insurance	685	1,910	7,644
6. Group annuities	12,943,582	11,414,809	51,464,718
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	9,631	10,019	40,319
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	896,875,135	840,696,781	3,600,666,903
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	896,875,135	840,696,781	3,600,666,903
14. Deposit-type contracts	286,399	163,604	1,098,960
15. Total (Lines 13 and 14)	897,161,534	840,860,385	3,601,765,863
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern
A. Accounting Practices

The financial statements of Life Insurance Company of the Southwest ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Texas is shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (50,763,632)	\$ 307,660,225
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (50,763,632)	\$ 307,660,225
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,937,800,134	\$ 1,973,930,974
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,937,800,134	\$ 1,973,930,974

B. Use of Estimates in the Preparation of the Financial Statements

No significant change.

C. Accounting Policy

(2)Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.

(6)Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, which are valued using the prospective method.

D. Going Concern

N/A

NOTE 2 Accounting Changes and Corrections of Errors

NONE

NOTE 3 Business Combinations and Goodwill

NONE

NOTE 4 Discontinued Operations

NONE

NOTE 5 Investments
D. Loan-Backed Securities
(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) Securities with Recognized Other-Than-Temporary Impairments

All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than- Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter				
a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ -	\$ -	\$ -	\$ -
c. Total 1st Quarter	\$ -	\$ -	\$ -	\$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ -	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ -	\$ -	\$ -	\$ -
f. Total 2nd Quarter	\$ -	\$ -	\$ -	\$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ -	\$ -	\$ -	\$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ -	\$ -	\$ -	\$ -
i. Total 3rd Quarter	\$ -	\$ -	\$ -	\$ -
OTTI recognized 4th Quarter				
j. Intent to sell	\$ -	\$ -	\$ -	\$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$ -	\$ -	\$ -	\$ -
l. Total 4th Quarter	\$ -	\$ -	\$ -	\$ -
m. Annual Aggregate Total	\$ -	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	\$ -	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (7,967,375)
2. 12 Months or Longer	\$ (2,810,427)

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 275,057,442
2. 12 Months or Longer	\$ 25,982,339

(5) The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, and the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
N/A
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
N/A
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
N/A
- H. Repurchase Agreements Transactions Accounted for as a Sale
N/A
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
N/A
- M. Working Capital Finance Investments
N/A
- N. Offsetting and Netting of Assets and Liabilities
N/A
- R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	1.3%
(2) Cash Equivalents	98.1%
(3) Short-Term Investments	0.6%
(4) Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

NOTE 7 Investment Income
No significant change.

NOTE 8 Derivative Instruments
No significant change.

NOTE 9 Income Taxes
No significant change.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

NOTE 11 Debt

- A. Debt Including Capital Notes
No significant change.
- B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides the Company with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

- (2) FHLB Capital Stock
 - a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 61,947,000	\$ 61,947,000	\$ -
(d) Excess Stock	\$ 5,114,600	\$ 5,114,600	\$ -

NOTES TO FINANCIAL STATEMENTS

(e) Aggregate Total (a+b+c+d)	\$ 74,061,600	\$ 74,061,600	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 4,149,540,477	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 62,099,000	\$ 62,099,000	\$ -
(d) Excess Stock	\$ 4,788,500	\$ 4,788,500	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 73,887,500	\$ 73,887,500	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 4,185,109,369	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 7,000,000	\$ 7,000,000	\$ -	\$ -	\$ -	\$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,062,204,503	\$ 3,048,938,404	\$ 2,164,858,362
2. Current Year General Account Total Collateral Pledged	\$ 3,062,204,503	\$ 3,048,938,404	\$ 2,164,858,362
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 2,844,757,789	\$ 2,785,597,414	\$ 2,048,958,362

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 3,088,864,383	\$ 3,036,635,823	\$ 2,174,978,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,088,864,383	\$ 3,036,635,823	\$ 2,174,978,362
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 3,071,387,029	\$ 2,983,373,672	\$ 2,025,057,362

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,164,858,362	\$ 2,164,858,362	\$ -	\$ 2,164,858,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,164,858,362	\$ 2,164,858,362	\$ -	\$ 2,164,858,362
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,048,958,362	\$ 2,048,958,362	\$ -	\$ 2,048,958,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,048,958,362	\$ 2,048,958,362	\$ -	\$ 2,048,958,362

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 2,174,978,362	\$ 2,174,978,362	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 2,174,978,362	\$ 2,174,978,362	\$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

NOTES TO FINANCIAL STATEMENTS

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan
NONE

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets
N/A

C. Wash Sales
NONE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

NONE

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

NONE

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred Stock	\$ -	\$ 9,357,250	\$ -	\$ -	\$ 9,357,250
Common Stock	\$ 230,959	\$ 3,381,170	\$ 74,061,600	\$ 2,788,915	\$ 80,462,644
Bonds	\$ -	\$ 17,017,656	\$ -	\$ -	\$ 17,017,656
Derivatives	\$ 2,264,786	\$ 1,032,588,318	\$ -	\$ -	\$ 1,034,853,104
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,136,275,104	\$ 1,136,275,104
Cash, Cash Equivalents, and Short-Term Investments	\$ 860,401	\$ 468,426	\$ -	\$ 64,700,000	\$ 66,028,827
Total assets at fair value/NAV	\$ 3,356,146	\$ 1,062,812,820	\$ 74,061,600	\$ 1,203,764,019	\$ 2,343,994,585

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	\$ -	\$ 629,671,054	\$ -	\$ -	\$ 629,671,054
Total liabilities at fair value	\$ -	\$ 629,671,054	\$ -	\$ -	\$ 629,671,054

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	\$ 73,887,500	\$ -	\$ -	\$ -	\$ -	\$ 174,100	\$ -	\$ -	\$ -	\$ 74,061,600
Total Assets	\$ 73,887,500	\$ -	\$ -	\$ -	\$ -	\$ 174,100	\$ -	\$ -	\$ -	\$ 74,061,600

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

NOTES TO FINANCIAL STATEMENTS

(4) Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Other invested assets - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

(5) For additional information on derivatives see 20(A)1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

N/A

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 19,023,356,764	\$ 19,169,546,653	\$ 6,075,683	\$ 18,748,373,766	\$ 268,907,315	\$ -	\$ -
Preferred Stock	\$ 14,680,854	\$ 14,557,250	\$ -	\$ 14,680,854	\$ -	\$ -	\$ -
Common Stock	\$ 80,462,644	\$ 80,462,644	\$ 230,959	\$ 3,381,170	\$ 74,061,600	\$ 2,788,915	\$ -
Mortgage Loans	\$ 4,667,981,394	\$ 4,562,227,144	\$ -	\$ -	\$ 4,667,981,394	\$ -	\$ -
Cash, Cash Equivalents	\$ 66,028,827	\$ 66,028,827	\$ 860,401	\$ 468,426	\$ -	\$ 64,700,000	\$ -
Derivative Asset	\$ 1,034,853,104	\$ 1,034,853,104	\$ 2,264,786	\$ 1,032,588,318	\$ -	\$ -	\$ -
Surplus Notes	\$ 115,047,707	\$ 95,918,471	\$ -	\$ 115,047,707	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,198,806,420	\$ 1,198,806,420	\$ -	\$ -	\$ -	\$ 1,136,275,104	\$ 62,531,315
Derivative Liability	\$ 629,671,054	\$ 629,671,054	\$ -	\$ 629,671,054	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 62,531,315	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at March 31, 2022	Unfunded Commitments as of March 31, 2022	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,788,915	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	64,700,000	-	Not applicable	Not applicable
Other Invested Assets	1,136,275,104	539,423,605	Not applicable	Not applicable

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

N/A

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

N/A

NOTE 26 Intercompany Pooling Arrangements

NONE

NOTE 27 Structured Settlements

NONE

NOTE 28 Health Care Receivables

N/A

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

N/A

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

N/A

NOTE 36 Loss/Claim Adjustment Expenses

N/A

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/14/2021
- 6.4 By what department or departments?
 Texas Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 10,692,815

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 35,307,446
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 100,000 | \$ 40,325,290 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 100,000 | \$ 40,325,290 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	New York, NY

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NLG Capital, Inc.	A.....
Varagon Capital Partners LP	U.....
Apollo Insurance Solutions Group	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS
281851	Varagon Capital Partners LP		SEC	NO.....
143161	Apollo Insurance Solutions Group	549300L3R6C4MA4YKN89	SEC	NO.....

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- | | 1
Amount |
|---|---|
| 1.1 Long-Term Mortgages In Good Standing | |
| 1.11 Farm Mortgages | \$ 0 |
| 1.12 Residential Mortgages | \$ 0 |
| 1.13 Commercial Mortgages | \$ 4,562,227,143 |
| 1.14 Total Mortgages in Good Standing | \$ 4,562,227,143 |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 Total Mortgages in Good Standing with Restructured Terms | \$ 0 |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 Farm Mortgages | \$ 0 |
| 1.32 Residential Mortgages | \$ 0 |
| 1.33 Commercial Mortgages | \$ 0 |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | \$ 0 |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 Farm Mortgages | \$ 0 |
| 1.42 Residential Mortgages | \$ 0 |
| 1.43 Commercial Mortgages | \$ 0 |
| 1.44 Total Mortgages in Process of Foreclosure | \$ 0 |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ 4,562,227,143 |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 Farm Mortgages | \$ 0 |
| 1.62 Residential Mortgages | \$ 0 |
| 1.63 Commercial Mortgages | \$ 0 |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | \$ 0 |
| 2. Operating Percentages: | |
| 2.1 A&H loss percent | 0.000 % |
| 2.2 A&H cost containment percent | 0.000 % |
| 2.3 A&H expense percent excluding cost containment expenses | 0.000 % |
| 3.1 Do you act as a custodian for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date | \$ 0 |
| 3.3 Do you act as an administrator for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date | \$ 0 |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] |
| 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] |

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?
- Yes [] No [] N/A []
- 5.2 If no, explain:
.....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

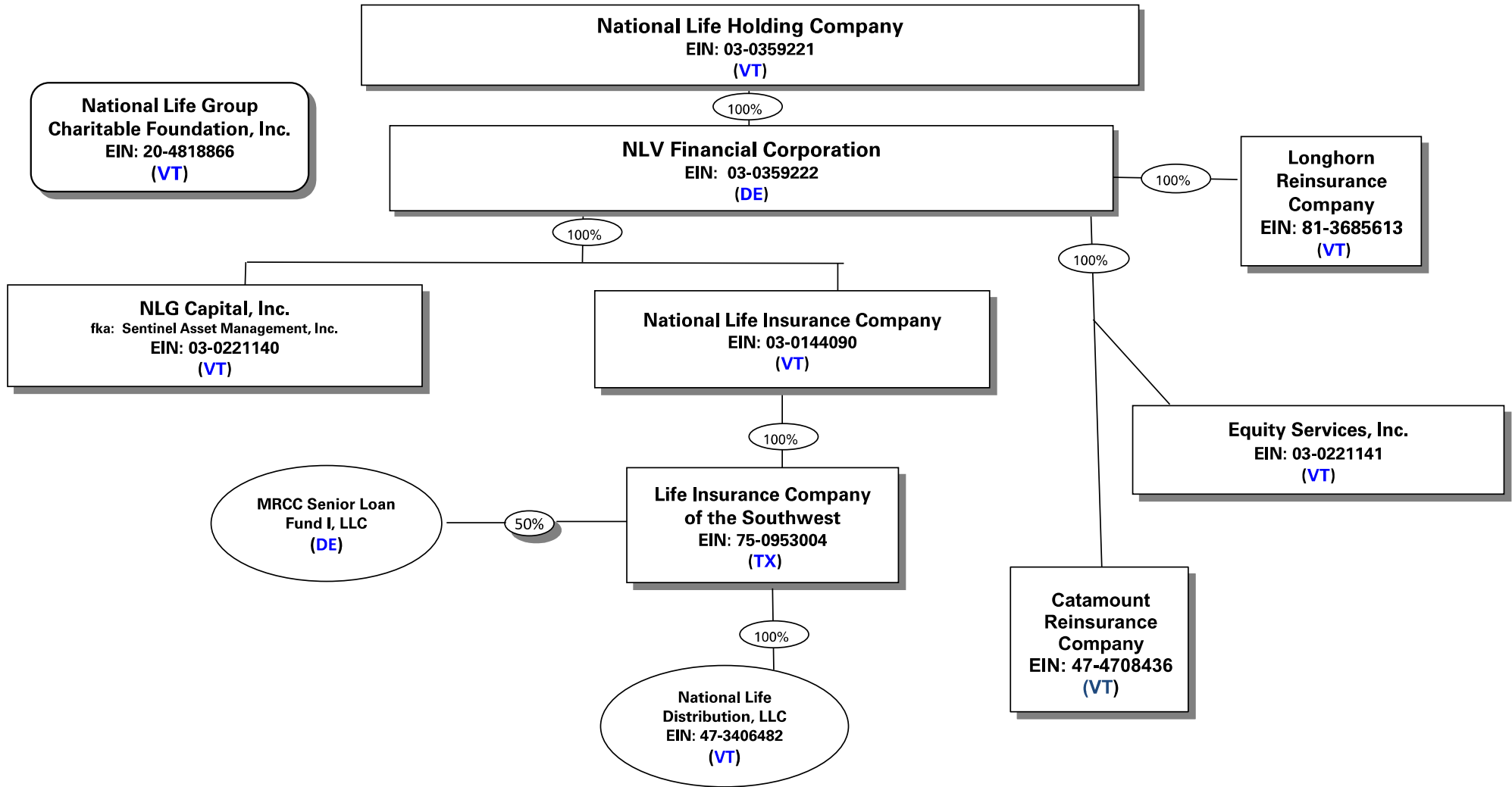
Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	5,972,578	5,234,199	44	0	11,206,821	0
2. Alaska	AK	L	1,294,565	(114,819)	30	0	1,179,777	0
3. Arizona	AZ	L	8,010,555	3,902,176	70	0	11,912,800	0
4. Arkansas	AR	L	2,211,253	945,953	33	0	3,157,239	0
5. California	CA	L	155,283,563	89,251,849	67	0	244,535,480	0
6. Colorado	CO	L	10,272,476	3,032,608	223	0	13,305,307	15,930
7. Connecticut	CT	L	4,095,924	1,909,910	0	0	6,005,835	0
8. Delaware	DE	L	1,754,652	1,172,542	0	0	2,927,194	0
9. District of Columbia	DC	L	749,189	150,244	0	0	899,433	0
10. Florida	FL	L	40,083,645	36,919,194	53	0	77,002,892	0
11. Georgia	GA	L	13,656,004	11,745,051	13	0	25,401,067	0
12. Hawaii	HI	L	8,308,708	2,582,957	0	0	10,891,665	0
13. Idaho	ID	L	837,944	422,638	13	0	1,260,595	0
14. Illinois	IL	L	16,586,519	5,329,222	0	0	21,915,741	0
15. Indiana	IN	L	1,578,237	2,707,645	10	0	4,285,891	0
16. Iowa	IA	L	841,716	193,870	0	0	1,035,586	0
17. Kansas	KS	L	1,561,187	709,919	69	0	2,271,175	0
18. Kentucky	KY	L	3,675,154	666,672	0	0	4,341,826	0
19. Louisiana	LA	L	2,462,684	6,370,419	1,707	0	8,834,810	0
20. Maine	ME	L	342,605	415,924	0	0	758,528	0
21. Maryland	MD	L	13,346,654	5,958,059	0	0	19,304,713	0
22. Massachusetts	MA	L	4,774,172	3,791,330	0	0	8,565,502	0
23. Michigan	MI	L	4,869,272	33,197,988	13	0	38,067,273	0
24. Minnesota	MN	L	5,292,841	182,292	0	0	5,475,134	0
25. Mississippi	MS	L	1,496,089	1,198,265	74	0	2,694,428	0
26. Missouri	MO	L	5,028,078	255,046	0	0	5,283,124	0
27. Montana	MT	L	486,401	45,198	41	0	531,640	0
28. Nebraska	NE	L	760,950	593,660	23	0	1,354,633	0
29. Nevada	NV	L	27,234,516	13,118,177	0	0	40,352,693	0
30. New Hampshire	NH	L	448,649	400,373	0	0	849,022	0
31. New Jersey	NJ	L	17,603,826	5,557,079	0	0	23,160,906	0
32. New Mexico	NM	L	2,453,872	814,124	189	0	3,268,185	0
33. New York	NY	N	4,175,157	856,724	0	0	5,031,882	0
34. North Carolina	NC	L	17,533,964	14,689,820	13	0	32,223,796	0
35. North Dakota	ND	L	172,013	27,424	0	0	199,437	0
36. Ohio	OH	L	8,435,314	7,589,832	0	0	16,025,145	0
37. Oklahoma	OK	L	3,942,567	4,646,707	939	0	8,590,212	14,338
38. Oregon	OR	L	4,595,348	448,485	0	0	5,043,833	0
39. Pennsylvania	PA	L	9,788,098	6,433,207	0	0	16,221,306	119,410
40. Rhode Island	RI	L	471,701	513,100	0	0	984,801	0
41. South Carolina	SC	L	5,198,582	5,888,768	0	0	11,087,349	0
42. South Dakota	SD	L	110,572	35,122	0	0	145,694	0
43. Tennessee	TN	L	3,492,170	2,927,543	0	0	6,419,713	0
44. Texas	TX	L	62,928,542	77,255,457	5,577	0	140,189,576	87,070
45. Utah	UT	L	6,592,764	4,044,046	131	0	10,636,941	37,700
46. Vermont	VT	L	3,777,027	246,871	0	0	4,023,899	0
47. Virginia	VA	L	12,946,349	6,959,899	0	0	19,906,248	11,950
48. Washington	WA	L	9,053,263	2,384,174	13	0	11,437,449	0
49. West Virginia	WV	L	375,295	847,768	0	0	1,223,063	0
50. Wisconsin	WI	L	3,538,848	1,322,517	0	0	4,861,365	0
51. Wyoming	WY	L	336,434	181,254	23	0	517,712	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	29,787	2,437	0	0	32,224	0
55. U.S. Virgin Islands	VI	N	1,571	0	0	0	1,571	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	438,239	4,850	0	0	443,089	0
59. Subtotal	XXX		521,308,084	375,965,768	9,367	0	897,283,219	286,399
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		(204,746)	0	0	0	(204,746)	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		214,189	0	0	0	214,189	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		521,317,527	375,965,768	9,367	0	897,292,662	286,399
96. Plus Reinsurance Assumed	XXX		0	0	0	0	0	0
97. Totals (All Business)	XXX		521,317,527	375,965,768	9,367	0	897,292,662	286,399
98. Less Reinsurance Ceded	XXX		64,216,045	0	0	0	64,216,045	0
99. Totals (All Business) less Reinsurance Ceded	XXX		457,101,483	375,965,768	9,367	0	833,076,617	286,399
DETAILS OF WRITE-INS								
58001. Aggregate Other Aliens	XXX		438,239	4,850	0	0	443,089	0
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		438,239	4,850	0	0	443,089	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

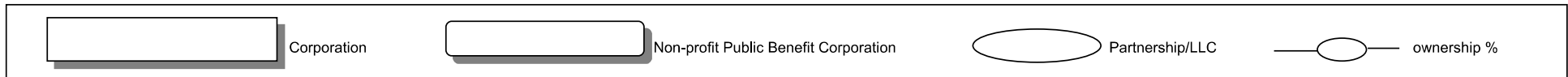
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 50 R - Registered - Non-domiciled RRGs..... 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state..... 7

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest



12



SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000	National Life Group	.00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		NO	
.0000	National Life Group	.00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	NO	
.0000	National Life Group	.00000	03-0359222	0	0		NLV Financial Corporation	DE	UIP	National Life Holding Company	Board	0.000	National Life Holding Company	NO	
.0634	National Life Group	.66680	03-0144090	0	0		National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	
.0634	National Life Group	.65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	RE	National Life Insurance Company	Ownership	100.000	National Life Holding Company	NO	
.0000	National Life Group	.00000	03-0221140	0	0		NLG Capital, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	
.0000	National Life Group	.00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	
.0000	National Life Group	.00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	NO	
.0634	National Life Group	.15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	
.0634	National Life Group	.16057	81-3685613	0	0		Lorghorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	
.0000	National Life Group	.00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	

Asterisk	Explanation
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

AUGUST FILING

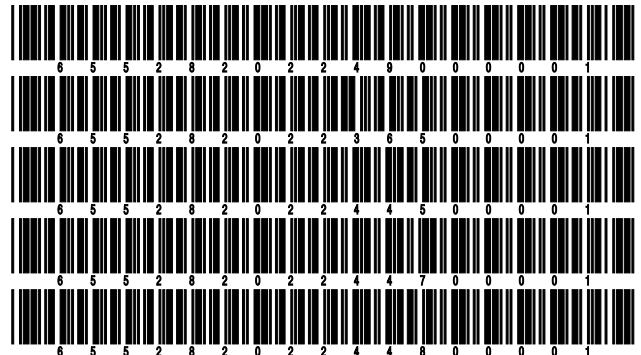
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
--	-----

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Expenses	485,614	485,614	0	0
2505. Other Assets	18,800,000	0	18,800,000	0
2506. Misc.	(1,013)	(1,013)	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	19,284,601	484,601	18,800,000	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims	467,987	0
2505.	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	467,987	0

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
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

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	4,474,007,372	3,550,387,737
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	175,211,876	1,135,460,000
2.2 Additional investment made after acquisition	5,949,358	23,582,562
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	92,941,456	235,422,927
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,562,227,150	4,474,007,372
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	4,562,227,150	4,474,007,372
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,562,227,150	4,474,007,372

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,232,835,466	1,005,163,842
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,250,000	25,195,595
2.2 Additional investment made after acquisition	36,334,569	187,980,868
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	31,796	121,769
5. Unrealized valuation increase (decrease)	42,496,940	163,612,355
6. Total gain (loss) on disposals	1,551,834	116,323
7. Deduct amounts received on disposals	27,970,446	123,409,028
8. Deduct amortization of premium and depreciation	4,830,594	23,341,829
9. Total foreign exchange change in book/adjusted carrying value	25,319	(34,806)
10. Deduct current year's other than temporary impairment recognized	0	2,569,623
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,294,724,884	1,232,835,466
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,294,724,884	1,232,835,466

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,756,209,303	17,508,952,065
2. Cost of bonds and stocks acquired	818,937,727	3,728,980,659
3. Accrual of discount	2,820,103	12,333,686
4. Unrealized valuation increase (decrease)	(1,042,193)	(3,347,820)
5. Total gain (loss) on disposals	(359,729)	18,829,262
6. Deduct consideration for bonds and stocks disposed of	302,834,863	2,484,715,931
7. Deduct amortization of premium	10,688,988	42,527,788
8. Total foreign exchange change in book/adjusted carrying value	0	(101,405)
9. Deduct current year's other than temporary impairment recognized	0	5,332,311
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,525,160	23,138,886
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,264,566,520	18,756,209,303
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	19,264,566,520	18,756,209,303

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	9,772,683,676	531,842,768	106,051,851	58,154,025	10,256,628,618	0	0	9,772,683,676
2. NAIC 2 (a)	8,052,930,506	258,916,111	160,255,510	(47,736,803)	8,103,854,304	0	0	8,052,930,506
3. NAIC 3 (a)	679,428,293	15,425,043	27,363,587	(11,859,521)	655,630,228	0	0	679,428,293
4. NAIC 4 (a)	100,611,933	6,574,484	13,109	(6,462,994)	100,710,314	0	0	100,611,933
5. NAIC 5 (a)	18,490,477	146,113	2,009,687	9,903	16,636,806	0	0	18,490,477
6. NAIC 6 (a)	36,597,722	0	0	(42,939)	36,554,783	0	0	36,597,722
7. Total Bonds	18,660,742,607	812,904,519	295,693,744	(7,938,329)	19,170,015,053	0	0	18,660,742,607
PREFERRED STOCK								
8. NAIC 1	5,200,000	0	0	0	5,200,000	0	0	5,200,000
9. NAIC 2	10,199,000	0	0	(841,750)	9,357,250	0	0	10,199,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	15,399,000	0	0	(841,750)	14,557,250	0	0	15,399,000
15. Total Bonds and Preferred Stock	18,676,141,607	812,904,519	295,693,744	(8,780,079)	19,184,572,303	0	0	18,676,141,607

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$26,333 ; NAIC 4 \$98,549 ; NAIC 5 \$343,543 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	365,778	xxx	365,778	4,861	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	351,851	0
2. Cost of short-term investments acquired	13,965	352,272
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	38	421
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	365,778	351,851
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	365,778	351,851

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	563,448,372
2. Cost Paid/(Consideration Received) on additions	93,486,422
3. Unrealized Valuation increase/(decrease)	(165,851,865)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	72,277,709
6. Considerations received/(paid) on terminations	160,560,698
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	402,799,940
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	402,799,940

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,247,200
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	1,017,609
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	226,520
3.12 Section 1, Column 15, prior year	(163,490) 390,010
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	0
3.14 Section 1, Column 18, prior year	0 0 390,010
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0 0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	226,520
3.24 Section 1, Column 19, prior year plus	(163,490)
3.25 SSAP No. 108 adjustments	0 390,010 390,010
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	629,610
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	629,610
4.23 SSAP No. 108 adjustments	0 629,610
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	2,264,809
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	2,264,809

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

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	402,917,248
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,264,786
3. Total (Line 1 plus Line 2).....	405,182,034
4. Part D, Section 1, Column 6.....	1,034,853,105
5. Part D, Section 1, Column 7.....	(629,671,072)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	403,869,941
8. Part B, Section 1, Column 13.....	2,264,785
9. Total (Line 7 plus Line 8).....	406,134,726
10. Part D, Section 1, Column 9.....	1,035,805,797
11. Part D, Section 1, Column 10.....	(629,671,072)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,774,723
14. Part B, Section 1, Column 20.....	660,800
15. Part D, Section 1, Column 12.....	2,435,523
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	44,900,000
2. Cost of cash equivalents acquired	158,602,648	409,100,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	93,800,000	454,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	64,802,648	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	64,802,648	0

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

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0210948	Concord	NC			01/28/2022	3.750	6,600,000	.0	12,500,000
0210949	Colorado Springs	CO			01/10/2022	3.500	12,600,000	.0	19,260,000
0210952	PHOENIXVILLE	PA			01/18/2022	3.900	5,000,000	.0	18,700,000
0210953	KERRVILLE	TX			01/18/2022	3.250	8,500,000	.0	14,800,000
0210954	SALT LAKE CITY	UT			01/21/2022	3.500	9,927,000	.0	16,450,000
0210955	GOLETA	CA			02/16/2022	3.050	29,000,000	.0	61,200,000
0210956	SAN ANTONIO	TX			01/19/2022	3.400	24,000,000	.0	45,300,000
0210957	FORT WORTH	TX			01/25/2022	3.050	11,055,000	.0	20,600,000
0210959	OREM	UT			02/28/2022	3.610	17,000,000	.0	31,400,000
0210960	BEDMINSTER	NJ			03/09/2022	3.700	8,100,000	.0	11,900,000
0210961	LINCOLN	NE			03/18/2022	3.600	6,650,000	.0	10,010,000
0210966	WINSTON-SALEM	NC			03/15/2022	3.770	8,775,000	.0	17,120,000
0210968	DALLAS	TX			03/10/2022	4.000	21,500,000	.0	33,010,000
210875C	DIXON	CA			02/03/2021	4.500	.0	5,949,358	57,700,000
210945C	MEMPHIS	TN			03/10/2022	3.750	6,504,876	.0	44,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other							175,211,876	5,949,358	414,450,000
0899999. Total Mortgages in good standing							175,211,876	5,949,358	414,450,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							175,211,876	5,949,358	414,450,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0210326	NORFOLK	VA		12/18/2001	01/09/2022	21,255	0	0	0	0	0	21,255	21,255	0	0	0
0210592	PLANO	TX		04/12/2012	02/18/2022	11,064,869	0	0	0	0	0	11,011,726	11,011,726	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012	02/18/2022	5,888,270	0	0	0	0	0	5,861,980	5,861,980	0	0	0
0210874	MCKINNEY	TX		01/28/2021	02/10/2022	31,000,000	0	0	0	0	0	31,000,000	31,000,000	0	0	0
0199999. Mortgages closed by repayment							47,974,394	0	0	0	0	47,894,961	47,894,961	0	0	0
0210324	INWOOD	WV		02/13/2003		1,209,650	0	0	0	0	0		37,397	0	0	0
0210430	OAK PARK	IL		12/06/2005		3,694,064	0	0	0	0	0		120,089	0	0	0
0210471	LOVELAND	CO		12/20/2006		3,678,082	0	0	0	0	0		64,003	0	0	0
0210487	MASON	OH		09/28/2007		2,434,195	0	0	0	0	0		39,447	0	0	0
0210544	SPOKANE	WA		09/14/2010		2,799,351	0	0	0	0	0		162,887	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,484,402	0	0	0	0	0		19,637	0	0	0
0210572	HANOVER	MD		11/01/2011		7,920,473	0	0	0	0	0		88,874	0	0	0
0210589	BOULDER	CO		04/11/2012		13,439,209	0	0	0	0	0		89,913	0	0	0
0210592	PLANO	TX		04/12/2012		11,064,869	0	0	0	0	0		53,143	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,665,643	0	0	0	0	0		70,893	0	0	0
0210605	MILFORD	MI		05/31/2012		3,231,403	0	0	0	0	0		128,518	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,648,591	0	0	0	0	0		78,103	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		5,753,465	0	0	0	0	0		41,473	0	0	0
0210608	DALLAS	TX		08/02/2012		11,354,186	0	0	0	0	0		86,281	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,322,601	0	0	0	0	0		92,403	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,251,295	0	0	0	0	0		93,500	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		5,888,270	0	0	0	0	0		26,230	0	0	0
0210613	TULSA	OK		10/04/2012		13,124,794	0	0	0	0	0		100,878	0	0	0
0210614	NASHVILLE	TN		12/11/2012		9,945,793	0	0	0	0	0		109,576	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0210617	NASHVILLE	TN		12/26/2012		11,021,318	0	0	0	0	0	0	0	118,524	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		10,579,943	0	0	0	0	0	0	0	116,311	0	0	0
0210624	SANDY	UT		06/03/2013		5,757,767	0	0	0	0	0	0	0	61,109	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,384,656	0	0	0	0	0	0	0	88,773	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		4,507,678	0	0	0	0	0	0	0	154,349	0	0	0
0210630	VERONA	WI		06/19/2013		8,657,499	0	0	0	0	0	0	0	64,445	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		16,653,010	0	0	0	0	0	0	0	124,037	0	0	0
0210632	FULTON	MD		07/25/2013		4,729,881	0	0	0	0	0	0	0	49,056	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,244,064	0	0	0	0	0	0	0	61,405	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,432,721	0	0	0	0	0	0	0	55,215	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,128,342	0	0	0	0	0	0	0	73,906	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,237,151	0	0	0	0	0	0	0	63,828	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,514,954	0	0	0	0	0	0	0	83,513	0	0	0
0210653	OMAHA	NE		01/29/2014		7,329,240	0	0	0	0	0	0	0	71,222	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,653,491	0	0	0	0	0	0	0	86,465	0	0	0
0210656	TIMONIUM	MD		05/13/2014		10,798,820	0	0	0	0	0	0	0	96,724	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,473,478	0	0	0	0	0	0	0	50,314	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,670,575	0	0	0	0	0	0	0	12,984	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,448,375	0	0	0	0	0	0	0	41,808	0	0	0
0210662	FULTON	MD		06/27/2014		4,072,439	0	0	0	0	0	0	0	37,305	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,457,748	0	0	0	0	0	0	0	41,789	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,571,857	0	0	0	0	0	0	0	67,526	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,632,611	0	0	0	0	0	0	0	41,537	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,469,606	0	0	0	0	0	0	0	92,486	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,755,247	0	0	0	0	0	0	0	50,287	0	0	0
0210669	MEQUON	WI		09/30/2014		3,063,302	0	0	0	0	0	0	0	28,174	0	0	0
0210670	FRANKLIN	WI		09/30/2014		3,880,183	0	0	0	0	0	0	0	35,688	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,512,586	0	0	0	0	0	0	0	32,307	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		8,884,438	0	0	0	0	0	0	0	58,442	0	0	0
0210677	WAYZATA	MINN		12/03/2014		14,913,252	0	0	0	0	0	0	0	142,378	0	0	0
0210678	VISTA	CA		12/10/2014		9,334,124	0	0	0	0	0	0	0	59,467	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,488,026	0	0	0	0	0	0	0	92,903	0	0	0
0210680	OWASSO	OK		12/15/2014		17,315,997	0	0	0	0	0	0	0	112,231	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,326,796	0	0	0	0	0	0	0	91,275	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,556,480	0	0	0	0	0	0	0	70,202	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,205,717	0	0	0	0	0	0	0	99,380	0	0	0
0210684	FULTON	MD		05/13/2015		4,692,198	0	0	0	0	0	0	0	43,945	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		14,622,009	0	0	0	0	0	0	0	134,868	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,615,201	0	0	0	0	0	0	0	61,011	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,283,177	0	0	0	0	0	0	0	53,839	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		6,967,876	0	0	0	0	0	0	0	45,594	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		20,922,334	0	0	0	0	0	0	0	138,563	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		12,841,431	0	0	0	0	0	0	0	182,827	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		21,882,393	0	0	0	0	0	0	0	130,352	0	0	0
0210694	LINCOLN	NE		08/25/2015		12,883,707	0	0	0	0	0	0	0	118,182	0	0	0
0210695	BOULDER	CO		08/31/2015		29,647,649	0	0	0	0	0	0	0	177,605	0	0	0
0210696	BLOOMINGTON	MINN		08/13/2015		31,438,439	0	0	0	0	0	0	0	190,928	0	0	0
0210697	EDEN PRAIRIE	MINN		10/05/2015		16,861,658	0	0	0	0	0	0	0	103,521	0	0	0
0210698	MURRAY	UT		10/02/2015		20,354,948	0	0	0	0	0	0	0	116,199	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,406,126	0	0	0	0	0	0	0	63,013	0	0	0
0210700	ST LOUIS	MO		10/08/2015		5,975,230	0	0	0	0	0	0	0	35,986	0	0	0
0210701	DES PERES	MO		10/21/2015		14,970,398	0	0	0	0	0	0	0	85,613	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,295,513	0	0	0	0	0	0	0	56,443	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		13,970,891	0	0	0	0	0	0	0	119,091	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		16,638,172	0	0	0	0	0	0	0	142,264	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,548,268	0	0	0	0	0	0	0	75,361	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		25,509,455	0	0	0	0	0	0	0	143,133	0	0	0
0210711	BALTIMORE	MD		12/30/2015		49,255,427	0	0	0	0	0	0	0	208,382	0	0	0
0210720	MADISON	WI		06/20/2016		8,924,405	0	0	0	0	0	0	0	55,180	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,433,635	0	0	0	0	0	0	0	80,599	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0210725	URBANDALE	IA		09/01/2016		25,448,227	0	0	0	0	0	0	0	174,693	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,024,047	0	0	0	0	0	0	0	102,279	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		12,845,720	0	0	0	0	0	0	0	112,896	0	0	0
0210733	HOMewood	AL		08/30/2016		29,102,702	0	0	0	0	0	0	0	209,726	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		8,967,630	0	0	0	0	0	0	0	51,843	0	0	0
0210737	FORT MILL	SC		10/25/2016		27,609,962	0	0	0	0	0	0	0	170,079	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		48,500,000	0	0	0	0	0	0	0	248,606	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,471,362	0	0	0	0	0	0	0	86,929	0	0	0
0210747	BOSTON	MA		01/17/2017		12,311,214	0	0	0	0	0	0	0	64,464	0	0	0
0210748	CONCORD	NH		05/01/2017		6,182,582	0	0	0	0	0	0	0	49,070	0	0	0
0210749	CONCORD	NH		05/01/2017		12,983,452	0	0	0	0	0	0	0	103,045	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,785,880	0	0	0	0	0	0	0	50,408	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,513,868	0	0	0	0	0	0	0	91,996	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,227,220	0	0	0	0	0	0	0	113,824	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,395,774	0	0	0	0	0	0	0	87,292	0	0	0
0210760	REDMOND	WA		11/08/2017		16,346,994	0	0	0	0	0	0	0	123,878	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		26,855,542	0	0	0	0	0	0	0	139,039	0	0	0
0210762	OXFORD	OH		11/01/2017		17,218,357	0	0	0	0	0	0	0	134,994	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		17,859,926	0	0	0	0	0	0	0	325,661	0	0	0
0210765	POOLER	GA		01/12/2018		27,101,267	0	0	0	0	0	0	0	122,263	0	0	0
0210766	DENVER	CO		12/18/2017		11,399,894	0	0	0	0	0	0	0	62,375	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		15,971,275	0	0	0	0	0	0	0	175,730	0	0	0
0210781	HARTLAND	WI		03/30/2018		8,881,024	0	0	0	0	0	0	0	45,839	0	0	0
0210782	ELLIOTT CITY	MD		03/09/2018		12,536,124	0	0	0	0	0	0	0	69,347	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,245,240	0	0	0	0	0	0	0	132,496	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,207,165	0	0	0	0	0	0	0	149,967	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		10,969,512	0	0	0	0	0	0	0	79,483	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,159,771	0	0	0	0	0	0	0	66,052	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		12,790,458	0	0	0	0	0	0	0	94,982	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,467,485	0	0	0	0	0	0	0	51,348	0	0	0
0210797	OMAHA	NE		06/15/2018		12,864,156	0	0	0	0	0	0	0	89,979	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,157,680	0	0	0	0	0	0	0	68,560	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,461,015	0	0	0	0	0	0	0	113,955	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		29,952,301	0	0	0	0	0	0	0	206,717	0	0	0
0210803	DALLAS	TX		12/30/2008		3,559,526	0	0	0	0	0	0	0	22,798	0	0	0
0210804	DALLAS	TX		12/30/2008		8,898,837	0	0	0	0	0	0	0	56,992	0	0	0
0210809	POMONA	CA		11/07/2018		6,946,836	0	0	0	0	0	0	0	31,959	0	0	0
0210811	PHILADELPHIA	PA		12/20/2018		55,000,000	0	0	0	0	0	0	0	392,622	0	0	0
0210813	LENEXA	KS		01/28/2019		13,394,869	0	0	0	0	0	0	0	85,856	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,227,228	0	0	0	0	0	0	0	37,387	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,119,980	0	0	0	0	0	0	0	90,206	0	0	0
0210828	GARNER	NC		06/07/2019		8,493,427	0	0	0	0	0	0	0	42,911	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		21,891,077	0	0	0	0	0	0	0	139,955	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,105,360	0	0	0	0	0	0	0	100,444	0	0	0
0210834	OMAHA	NE		10/30/2019		12,479,453	0	0	0	0	0	0	0	61,975	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		14,804,931	0	0	0	0	0	0	0	107,456	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		13,898,306	0	0	0	0	0	0	0	162,604	0	0	0
0210845	MADISON	WI		03/31/2020		12,839,701	0	0	0	0	0	0	0	61,132	0	0	0
0210847	FARMINGTON	UT		04/14/2020		9,894,113	0	0	0	0	0	0	0	98,545	0	0	0
0210848	PLANO	TX		04/22/2020		7,750,257	0	0	0	0	0	0	0	40,675	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,589,628	0	0	0	0	0	0	0	66,866	0	0	0
0210854	LINCOLN	NE		05/11/2020		11,713,492	0	0	0	0	0	0	0	83,412	0	0	0
0210862	PARLIN	NJ		10/15/2020		44,699,914	0	0	0	0	0	0	0	188,427	0	0	0
0210863	FULTON	MD		11/02/2020		12,808,372	0	0	0	0	0	0	0	92,183	0	0	0
0210865	KYLE	TX		11/05/2020		15,585,507	0	0	0	0	0	0	0	97,675	0	0	0
0210866	KYLE	TX		11/05/2020		24,595,874	0	0	0	0	0	0	0	154,144	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		35,706,183	0	0	0	0	0	0	0	177,320	0	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		12,210,000	0	0	0	0	0	0	0	113,794	0	0	0
0210873	DRAPER	UT		01/26/2021		21,741,463	0	0	0	0	0	0	0	201,265	0	0	0
0210877	SCHAUMBURG	IL		12/22/2020		14,370,000	0	0	0	0	0	0	0	6,370,000	0	0	0

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SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
0210878	PHILADELPHIA	PA		02/16/2021		14,076,967	0	0	0	0	0	0	92,613	0	0	0		
0210879	CENTERVILLE	UT		02/17/2021		8,332,584	0	0	0	0	0	0	56,717	0	0	0		
0210880	DALLAS	TX		01/28/2021		14,662,174	0	0	0	0	0	0	103,031	0	0	0		
0210884	AUBURN	WA		04/06/2021		14,313,980	0	0	0	0	0	0	70,866	0	0	0		
0210885	AUGUSTA	GA		03/10/2021		26,641,568	0	0	0	0	0	0	136,424	0	0	0		
0210889	WEST NEW YORK	NJ		04/13/2021		9,360,207	0	0	0	0	0	0	60,794	0	0	0		
0210890	OLYMPIA	WA		04/14/2021		8,700,163	0	0	0	0	0	0	43,393	0	0	0		
0210896	PHOENIX	AZ		04/23/2021		36,972,361	0	0	0	0	0	0	229,007	0	0	0		
0210898	LINTHICUM	MD		05/07/2021		24,045,952	0	0	0	0	0	0	154,035	0	0	0		
0210902	OAK BROOK	IL		06/02/2021		24,343,234	0	0	0	0	0	0	332,290	0	0	0		
0210904	LEAWOOD	KS		06/15/2021		10,082,583	0	0	0	0	0	0	71,334	0	0	0		
0210908	PLEASANT GROVE	UT		07/06/2021		12,400,891	0	0	0	0	0	0	60,160	0	0	0		
0210910	MORRIS PLAINS	NJ		07/01/2021		8,699,678	0	0	0	0	0	0	48,781	0	0	0		
0210913	SPARTANBURG	SC		08/16/2021		19,822,865	0	0	0	0	0	0	178,605	0	0	0		
0210914	PHOENIX	AZ		07/23/2021		6,650,000	0	0	0	0	0	0	14,115	0	0	0		
0210915	BOISE	ID		11/12/2021		21,000,000	0	0	0	0	0	0	96,044	0	0	0		
0210917	FAIRFIELD	NJ		09/16/2021		10,464,833	0	0	0	0	0	0	53,098	0	0	0		
0210921	CARROLLTON	TX		09/01/2021		7,825,976	0	0	0	0	0	0	49,463	0	0	0		
0210923	PALM BAY	FL		09/15/2021		8,415,380	0	0	0	0	0	0	52,327	0	0	0		
0210925	EARTH CITY	MO		09/23/2021		36,500,000	0	0	0	0	0	0	21,900,000	0	0	0		
0210928	UNION	NJ		10/06/2021		8,470,940	0	0	0	0	0	0	43,865	0	0	0		
0210930	SAN DIEGO	CA		11/23/2021		9,250,000	0	0	0	0	0	0	58,156	0	0	0		
0210943	LEWISVILLE	TX		12/16/2021		9,060,000	0	0	0	0	0	0	29,466	0	0	0		
0210944	EAST HAVEN	CT		12/22/2021		13,500,000	0	0	0	0	0	0	42,110	0	0	0		
0210950	LEWISVILLE	TX		12/17/2021		17,800,000	0	0	0	0	0	0	59,002	0	0	0		
0210952	PHOENIXVILLE	PA		01/18/2022		0	0	0	0	0	0	0	9,867	0	0	0		
0210953	KERRVILLE	TX		01/18/2022		0	0	0	0	0	0	0	13,972	0	0	0		
210578A	KENNESAW	GA		10/31/2011		14,528,670	0	0	0	0	0	0	97,312	0	0	0		
210578B	KENNESAW	GA		11/20/2017		3,653,013	0	0	0	0	0	0	24,171	0	0	0		
210622A	LA JOLLA	CA		02/15/2013		16,008,105	0	0	0	0	0	0	85,378	0	0	0		
210622B	LA JOLLA	CA		06/05/2018		4,767,993	0	0	0	0	0	0	18,506	0	0	0		
210634A	E LONGMEADOW	MA		06/27/2013		15,861,312	0	0	0	0	0	0	105,184	0	0	0		
210634B	E LONGMEADOW	MA		08/16/2017		2,745,177	0	0	0	0	0	0	16,859	0	0	0		
210673A	ST LOUIS	MO		10/09/2014		20,656,366	0	0	0	0	0	0	136,641	0	0	0		
210673B	ST LOUIS	MO		05/15/2019		4,839,310	0	0	0	0	0	0	17,431	0	0	0		
210690A	W DES MOINES	IA		07/17/2015		12,035,454	0	0	0	0	0	0	78,754	0	0	0		
210715A	SEATTLE	WA		06/03/2016		19,324,556	0	0	0	0	0	0	88,985	0	0	0		
210715B	SEATTLE	WA		03/15/2019		4,970,099	0	0	0	0	0	0	15,293	0	0	0		
210753A	EDINA	MIN		09/01/2017		12,076,867	0	0	0	0	0	0	141,962	0	0	0		
210753B	EDINA	MIN		04/09/2019		3,826,641	0	0	0	0	0	0	17,387	0	0	0		
210802A	TULSA	OK		09/12/2018		24,208,061	0	0	0	0	0	0	114,362	0	0	0		
210802B	TULSA	OK		09/12/2018		3,052,115	0	0	0	0	0	0	9,234	0	0	0		
210810A	PHOENIXVILLE	PA		11/29/2018		23,401,176	0	0	0	0	0	0	107,456	0	0	0		
210810B	PHOENIXVILLE	PA		11/29/2018		5,645,579	0	0	0	0	0	0	18,163	0	0	0		
210812A	OVERLAND PARK	KS		12/10/2018		20,515,018	0	0	0	0	0	0	136,569	0	0	0		
210812B	OVERLAND PARK	KS		12/10/2018		7,601,037	0	0	0	0	0	0	38,144	0	0	0		
210814A	MAPLE VALLEY	WA		01/03/2019		20,500,000	0	0	0	0	0	0	54,093	0	0	0		
210814B	MAPLE VALLEY	WA		01/03/2019		5,500,000	0	0	0	0	0	0	12,312	0	0	0		
210817A	SANDY SPRINGS	GA		02/07/2019		12,182,651	0	0	0	0	0	0	77,588	0	0	0		
210817B	SANDY SPRINGS	GA		02/07/2019		3,826,030	0	0	0	0	0	0	17,275	0	0	0		
210851C	OLIVE BRANCH	MS		07/29/2020		12,858,374	0	0	0	0	0	0	103,327	0	0	0		
210875C	DIXON	CA		02/03/2021		20,729,263	0	0	0	0	0	0	(287,012)	0	0	0		
0299999	Mortgages with partial repayments						2,519,358,611	0	0	0	0	0	0	45,046,496	0	0	0	
0599999	Totals						2,567,333,005	0	0	0	0	0	0	47,894,961	92,941,457	0	0	0

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
724000-00-5	A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities Fund		09/08/2017	3	0	390,435	0	0	4.000
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	0	579,708	0	0	2.000
BAN10P-XP-3	Apollo Athene Strategic Ptnshp A-A SPN-11 HVFII-LISWMD LP			Apollo Athene Strategic Ptnshp A-A SPN-11 HVFII-LISWMD LP		12/31/2020		0	1,408	0	0	0.000
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	0	2,492,592	0	0	6.670
000000-00-0	Athene LP Apollo Natural Resources I	Wilmington	DE	Athene LP Apollo Natural Resources I		06/17/2020	3	0	47,871	0	0	3.080
000000-00-0	Athene LP Apollo Natural Resources II	Wilmington	DE	Athene LP Apollo Natural Resources II		06/17/2020	3	0	7,738	0	0	0.260
728700-00-6	Avista Healthcare Partners LP	Wilmington	DE	Avista Healthcare Partners LP		03/25/2020	3	0	37,194	0	0	1.120
728900-00-2	Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP		05/12/2020	1	0	495,000	0	0	0.750
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd		05/12/2020	1	0	300,000	0	0	0.750
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016		0	95,290	0	0	3.000
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	0	2,870,703	0	0	1.110
729900-00-1	Butterfly Fund III LP	Wilmington	DE	Butterfly Fund III LP		04/30/2021	3	0	3,278,392	0	0	4.940
717900-00-5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	0	44,112	0	0	1.010
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017		0	3,705,918	0	0	0.340
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	0	1,770,914	0	0	1.500
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	0	109,116	0	0	1.190
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Heartwood Partners III Frmlly: Capital Partners III		05/30/2018	3	0	859,098	0	0	2.330
728800-00-4	Jade Equity Investors LP	Dover	DE	Jade Equity Investors LP		04/15/2020	3	0	1,617,175	0	0	0.730
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	LS Power Fund IV Feeder 1 LP		11/27/2018		0	129,267	0	0	0.890
719400-00-4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	450,286	0	0	0.780
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	0	109,552	0	0	2.000
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Lovell Minnick Equity V LLP		10/25/2019	3	0	925,542	0	0	1.200
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE	MSouth Equity Partners IV LP		09/06/2019	3	0	669,400	0	0	2.270
724100-00-3	Mithril II LP	Dover	DE	Mithril II LP		09/08/2017	1	0	1,012,141	0	0	2.820
730900-00-8	NB Credit Opps Fund II			NB Credit Opps Fund II		12/21/2021	2	9,750,000	2,052,890	0	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	(9,692,594)	0	0	1.930
724500-00-4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	0	1,460,955	0	0	0.410
729600-00-7	New Mountain Partners VI	Wilmington	DE	New Mountain Partners VI		03/12/2021	3	0	748,956	0	0	0.360
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III		12/27/2016	2	0	4,887	0	0	2.430
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Northstar Mezz Ptnrs VII Feede		10/30/2019	2	0	148,011	0	0	4.350
722000-00-7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	3	0	34,389	0	0	3.930
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	2,967,191	0	0	3.180
730800-00-0	Savano Capital Partners III LP			Savano Capital Partners III LP		03/31/2022	1	1,500,000	0	0	0	5.000
730500-00-6	Spark Capital Growth Fund IV			Spark Capital Growth Fund IV		01/26/2022	1	2,166,667	0	0	0	1.920
730700-01-0	Spark Capital VII LP			Spark Capital VII LP		02/15/2022	1	833,333	333,334	0	0	1.280
723300-00-0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	3	0	86,164	0	0	0.450
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Summit Ptnrs Vent Cap Fnd V		05/28/2021	1	0	607,861	0	0	0.820
722200-00-3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV		05/24/2016	1	0	553,500	0	0	1.160
729200-00-6	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP		07/15/2020	1	0	250,000	0	0	0.330
729800-00-3	Thoma Bravo XIV LP	Wilmington	DE	Thoma Bravo XIV LP		04/15/2021	3	0	878,674	0	0	0.056
730300-00-1	VPC Asset-Backed Opp Cr Fund			VPC Asset-Backed Opp Cr Fund		12/22/2021	2	0	3,858,522	0	0	1.330
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	3	0	1,369,796	0	0	0.100
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	3	0	63,793	0	0	0.360
726600-00-0	Butterfly Fund II LP	Grand Cayman		Butterfly Fund II LP		11/16/2018	3	0	1,449,055	0	0	2.860
723800-00-9	Carlyle Structured Credit	George Town		Carlyle Structured Credit		09/22/2017	2	0	83,431	0	0	3.580
728300-00-5	Cranemere Group Limited	England and Wales		Cranemere Group Limited		10/23/2019	3	0	1,399,937	0	0	1.330
725600-00-1	NCP Fund I LP	Grand Cayman		NCP Fund I LP		11/13/2018	3	0	1,627,587	0	0	2.840
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman		Summit Partners Gw Eqty X-A		03/18/2020	3	0	505,799	0	0	0.180
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Vista Equity Partners Fund VII		01/24/2019	3	0	25,794	0	0	0.070
1999999	Joint Venture Interests - Common Stock - Unaffiliated							14,250,000	32,816,584	0	0	XXX
725300-00-8	CrossHarbor Inst Partn 2018	Wilmington	DE	CrossHarbor Inst Partn 2018		10/18/2018		0	1,984,127	0	0	3.970
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	CrossHarbor Instl Ptnrs 2021		11/22/2021		0	1,528,806	0	0	2.940
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016		0	5,053	0	0	6.440
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	3,517,986	0	0	XXX

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
4899999. Total - Unaffiliated								14,250,000	36,334,570	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								14,250,000	36,334,570	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income											
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)							14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
46332#-12-4	Ironwood Mezzanine Fund IV-B Unaffiliated	Wilmington	DE	Capital Distribution	06/12/2018	03/31/2022	219,867	0	0	0	0	0	219,867	11,706	0	0	0	208,161											
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			219,867	0	0	0	0	219,867	11,706	0	0	0	208,161
724000-00-5	A&M Capital Opportunities Fund	Wilmington	DE	Capital Distribution	09/08/2017	02/14/2022	1,272,460	0	0	0	0	0	1,272,460	1,103,655	0	0	0	168,804											
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Capital Distribution	04/09/2019	01/24/2022	41,533	0	0	0	0	0	41,533	(1,660)	0	0	0	43,193											
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	01/11/2022	91,126	0	0	0	0	0	91,126	0	0	0	0	91,126											
BAN039-JX-7	Athene LP Apollo Natural Resources I	Wilmington	DE	Sale	06/17/2020	03/29/2022	2,053,602	(1,748,239)	0	0	0	(1,748,239)	305,363	1,883,526	0	1,578,164	1,578,164	0											
BAN039-JX-7	Athene LP Apollo Natural Resources I	Wilmington	DE	Capital Distribution	06/17/2020	01/14/2022	1,181,065	0	0	0	0	0	1,181,065	1,169,181	0	0	0	11,883											
BAN0FL-JII-9	Athene LP Apollo Natural Resources II	Wilmington	DE	Capital Distribution	06/17/2020	03/24/2022	28,839	0	0	0	0	0	28,839	11,139	0	0	0	17,701											
BAN0ZF-87-7	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	02/04/2022	67,823	0	0	0	0	0	67,823	67,823	0	0	0	0											
728700-00-6	Avista Healthcare Partners LP	Wilmington	DE	Capital Distribution	03/25/2020	02/25/2022	4,526,740	0	0	0	0	0	4,526,740	1,977,426	0	0	0	2,549,314											
714800-00-0	Banc Fund VIII	Chicago	IL	Sale	07/01/2015	01/12/2022	618,860	(592,780)	0	0	0	(592,780)	26,081	0	0	(26,081)	(26,081)	0											
714800-00-0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	01/11/2022	615,480	0	0	0	0	0	615,480	0	0	0	0	615,480											
719500-00-1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	03/10/2022	562,500	0	0	0	0	0	562,500	0	0	0	0	562,500											
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	02/15/2022	29,653	0	0	0	0	0	29,653	29,653	0	0	0	0											
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	02/17/2022	7,759	0	0	0	0	0	7,759	0	0	0	0	7,759											
723500-00-5	Canvas Ventures 2 LP	Wilmington	DE	Income Allocation	05/09/2017	03/31/2022	0	0	0	0	0	0	0	(2,026,136)	0	0	0	2,026,136											
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Income Allocation	06/12/2020	03/31/2022	0	0	0	0	0	0	0	(77,346)	0	0	0	77,346											
727000-00-2	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	03/10/2022	74,886	0	0	0	0	0	74,886	0	0	0	0	74,886											
717900-00-5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	01/13/2022	4,480,748	0	0	0	0	0	4,480,748	1,303,114	0	0	0	3,177,634											
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	01/14/2022	921,127	0	0	0	0	0	921,127	277,084	0	0	0	644,044											
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	02/22/2022	154,048	0	0	0	0	0	154,048	0	0	0	0	154,048											
716200-00-1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	02/02/2022	277,740	0	0	0	0	0	277,740	241,817	0	0	0	35,922											
718100-00-1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	01/25/2022	64,410	0	0	0	0	0	64,410	63,895	0	0	0	515											
727700-00-7	EMG Fund V Iron Ore Phase 3	Dover	DE	Expense Allocation	05/10/2019	03/31/2022	0	0	0	0	0	0	0	8,998	0	0	0	(8,998)											
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	02/07/2022	46,825	0	0	0	0	0	46,825	43,590	0	0	0	3,235											
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	01/18/2022	209,817	0	0	0	0	0	209,817	0	0	0	0	209,817											
726000-00-3	Heartwood Partners III	Wilmington	DE	Capital Distribution	05/30/2018	03/30/2022	185,565	0	0	0	0	0	185,565	6,934	0	0	0	178,631											
719400-00-4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	01/13/2022	3,205,242	0	0	0	0	0	3,205,242	1,091,213	0	0	0	2,114,029											
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	01/20/2022	3,573,538	0	0	0	0	0	3,573,538	1,209,324	0	0	0	2,364,215											
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	01/18/2022	64,256	0	0	0	0	0	64,256	0	0	0	0	64,256											
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	03/30/2022	48,093	0	0	0	0	0	48,093	0	0	0	0	48,093											

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
730900-00-8	NB Credit Opps Fund II	Dover	DE	Capital Distribution	12/21/2021	02/16/2022	2,813,969	0	0	0	0	0	0	2,813,969	2,813,969	0	0	0	0		
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	03/01/2022	2,479,529	0	0	0	0	0	0	2,479,529	2,148,506	0	0	0	331,023		
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	01/27/2022	63,351	0	0	0	0	0	0	63,351	17,364	0	0	0	45,987		
724500-00-4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	03/14/2022	9,019	0	0	0	0	0	0	9,019	0	0	0	0	9,019		
719900-00-5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	02/11/2022	880,194	0	0	0	0	0	0	880,194	858,626	0	0	0	21,568		
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	03/28/2022	570	0	0	0	0	0	0	570	0	0	0	0	570		
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/18/2022	72,733	0	0	0	0	0	0	72,733	0	0	0	0	72,733		
728100-00-9	Northstar Mezz Ptnrs VII Feeder	Wilmington	DE	Income Allocation	10/30/2019	03/31/2022	0	0	0	0	0	0	0	0	(70,928)	0	0	0	70,928		
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/08/2022	8,747	0	0	0	0	0	0	8,747	0	0	0	0	8,747		
723300-00-0	Summit Partners Growth Eq IX-A	Wilmington	DE	Capital Distribution	04/14/2017	01/21/2022	317,018	0	0	0	0	0	0	317,018	0	0	0	0	317,018		
725200-00-0	TCP DLF VII 2018 CLO LLS	Wilmington	DE	Capital Distribution	03/22/2018	03/31/2022	59,383	0	0	0	0	0	0	59,383	(88,362)	0	0	0	147,745		
87289B-AH-7	TCP DLF VII 2018 CLO LLS	Wilmington	DE	Capital Distribution	12/31/2021	03/28/2022	182,749	0	0	0	0	0	0	182,749	0	0	0	0	182,749		
722300-00-1	Thoma Bravo Fund XII LP	Wilmington	DE	Capital Distribution	05/31/2016	03/11/2022	2,247,356	0	0	0	0	0	0	2,247,356	12,275	0	0	0	2,235,081		
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	02/09/2022	362,388	0	0	0	0	0	0	362,388	173,090	0	0	0	189,298		
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	02/04/2022	26,234	0	0	0	0	0	0	26,234	26,234	0	0	0	0		
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	01/12/2022	12,520	0	0	0	0	0	0	12,520	0	0	0	0	12,520		
722700-00-2	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	03/04/2022	74,784	0	0	0	0	0	249	74,784	0	(249)	0	(249)	74,783		
723800-00-9	Carlyle Structured Credit	George Town		Capital Distribution	09/22/2017	02/14/2022	10,704,727	0	0	0	0	0	0	10,704,727	8,386,572	0	0	0	2,318,155		
725600-00-1	NCP Fund I LP	Grand Cayman		Capital Distribution	11/13/2018	02/15/2022	596,020	0	0	0	0	0	0	596,020	0	0	0	0	596,020		
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman		Capital Distribution	03/18/2020	01/24/2022	132,737	0	0	0	0	0	0	132,737	0	0	0	0	132,737		
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Capital Distribution	01/24/2019	02/09/2022	25,794	0	0	0	0	0	0	25,794	0	0	0	0	25,794		
1999999. Joint Venture Interests - Common Stock - Unaffiliated							45,473,557	(2,341,019)	0	0	0	(2,341,019)	249	43,132,539	22,660,576	(249)	1,552,083	1,551,834	22,024,044		
725100-00-2	NRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	03/29/2022	900,000	0	0	0	0	0	0	900,000	81,152	0	0	0	818,848		
2099999. Joint Venture Interests - Common Stock - Affiliated							900,000	0	0	0	0	0	0	900,000	81,152	0	0	0	0	818,848	
725300-00-8	CrossHarbor Inst Partn 2018	Wilmington	DE	Capital Distribution	10/18/2018	01/14/2022	5,348,937	0	0	0	0	0	0	5,348,937	2,718,132	0	0	0	2,630,806		
720100-00-7	CrossHarbor Instit Ptnrs 2014	Wilmington	DE	Capital Distribution	07/01/2015	01/12/2022	359,071	0	0	0	0	0	0	359,071	339,000	0	0	0	20,071		
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	01/31/2022	484,488	0	0	0	0	0	0	484,488	280,216	0	0	0	204,272		
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/21/2015	01/05/2022	3,273,959	0	0	0	0	0	0	3,273,959	1,810,877	0	0	0	1,463,082		
2199999. Joint Venture Interests - Real Estate - Unaffiliated							9,466,455	0	0	0	0	0	0	9,466,455	5,148,225	0	0	0	0	4,318,231	
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	01/14/2022	68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0		
4699999. Any Other Class of Assets - Unaffiliated							68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0	0	
4899999. Total - Unaffiliated							55,228,665	(2,341,019)	0	0	0	(2,341,019)	249	52,887,647	27,889,293	(249)	1,552,083	1,551,834	26,550,436		
4999999. Total - Affiliated							900,000	0	0	0	0	0	0	0	900,000	81,152	0	0	0	0	818,848
5099999 - Totals							56,128,665	(2,341,019)	0	0	0	(2,341,019)	249	53,787,647	27,970,445	(249)	1,552,083	1,551,834	27,369,284		

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376U-JJ-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		03/01/2022	Interest Capitalization		27,406	27,406	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		03/01/2022	Interest Capitalization		45,516	45,516	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		03/01/2022	Interest Capitalization		48,849	48,849	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		03/01/2022	Interest Capitalization		43,733	43,733	0	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		03/01/2022	Interest Capitalization		25,157	25,157	0	1.A
912810-TB-4	United States Treasury 1.875% 11/15/51		01/19/2022	ATHENE		1,870,938	2,000,000	6,837	1.A
912810-TC-2	United States Treasury 2.000% 11/15/41		01/19/2022	ATHENE		962,500	1,000,000	3,646	1.A
010999999. Subtotal - Bonds - U.S. Governments						3,024,099	3,190,661	10,483	XXX
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		03/01/2022	Interest Capitalization		23,868	23,868	0	1.A
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		03/01/2022	Interest Capitalization		89,957	89,957	0	1.A
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		03/01/2022	Interest Capitalization		110,195	110,195	0	1.A
3136B5-YJ-8	Fannie mae SERIES 201939 CLASS PZ 3.000% 08/25/49		03/01/2022	Interest Capitalization		37,546	37,546	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		03/01/2022	Interest Capitalization		43,172	43,172	0	1.A
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		02/01/2022	Interest Capitalization		110,218	110,218	0	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		03/01/2022	Interest Capitalization		104,536	104,536	0	1.A
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		01/01/2022	Interest Capitalization		62,865	62,865	0	1.A
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		03/01/2022	Interest Capitalization		150,447	150,447	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		03/01/2022	Interest Capitalization		105,960	105,960	0	1.A
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R 3.052% 05/01/38		01/13/2022	Wells Fargo		2,500,000	2,500,000	0	1.D FE
584712-WY-3	MICHIGAN ST UNIV REVENUES 4.165% 08/15/22		03/03/2022	Bank of America		5,000,000	5,000,000	0	1.C FE
796256-FR-9	SAN ANTONIO TX ELEC & GAS REVE 4.445% 02/01/47		03/30/2022	Wells Fargo Brokerage Services		2,000,000	2,000,000	0	1.D FE
914440-UI-0	UNIV OF MASSACHUSETTS MA BLDGA 4.306% 11/01/45		03/16/2022	Citigroup Global		2,500,000	2,500,000	0	1.C FE
914455-UJ-7	UNIV OF MICHIGAN MI 4.454% 04/01/22		03/10/2022	Barclays Capital		30,000,000	30,000,000	0	1.A FE
090999999. Subtotal - Bonds - U.S. Special Revenues						42,838,764	42,838,764	0	XXX
015271-AZ-2	ALEXANDRIA REAL ESTATE E 3.550% 03/15/52		02/02/2022	Goldman Sachs & Company		14,936,250	15,000,000	0	2.A FE
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		01/25/2022	Hilltop		1,371,798	1,211,836	6,362	2.C FE
025537-AK-7	AMERICAN ELECTRIC POWER 2.031% 03/15/24		01/04/2022	Barclays Capital		2,017,900	2,000,000	0	2.C FE
026667-AF-4	AMERICAN HOMES 4 RENT 4.300% 04/15/52		03/31/2022	JP Morgan		2,917,110	3,000,000	0	2.C FE
03028P-L*-5	American Transmission Co LLC Series B 3.130% 01/31/52		01/31/2022	Direct-Private Placement		3,000,000	3,000,000	0	1.F FE
03765H-AC-5	APOLLO MANAGEMENT HOLDIN 5.000% 03/15/48		01/07/2022	Janney Montgomery		2,577,440	2,000,000	32,222	1.G FE
039936-AA-7	ARES FINANCE CO IV LLC 3.650% 02/01/52		01/13/2022	Wells Fargo		6,844,810	7,000,000	0	2.A FE
05379B-AR-8	Avista Corp 4.000% 04/01/52		03/08/2022	Wells Fargo		1,999,280	2,000,000	0	1.G FE
05565E-AT-2	BMW US Capital 3.300% 04/06/27		02/14/2022	ATHENE		971,064	930,000	10,912	1.F FE
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 2.960% 01/26/37		03/31/2022	ATHENE		1,369,186	1,486,183	3,666	1.A
09261H-AN-7	BLACKSTONE PRIVATE CRE 2.700% 01/15/25		01/10/2022	Citigroup Global		1,999,880	2,000,000	0	2.C FE
10334F-AS-1	Boyd Watterson GSA Series N 3.420% 02/01/37		02/01/2022	Direct-Private Placement		7,500,000	7,500,000	0	2.C FE
115236-AE-1	Brown & Brown Inc 4.200% 03/17/32		03/14/2022	JP Morgan		4,982,200	5,000,000	0	2.C FE
115236-AF-8	Brown & Brown Inc 4.950% 03/17/52		03/16/2022	Various		8,086,180	8,000,000	688	2.C FE
12189L-AE-1	BURLINGTN NORTH SANTA FE 5.400% 06/01/41		01/06/2022	Stifel, Nicolaus and Co		1,454,992	1,100,000	6,435	1.D FE
12511V-AA-6	CDI ESCROW ISSUER INC 5.750% 04/01/30		03/30/2022	JP Morgan		500,000	500,000	0	4.A FE
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		03/24/2022	Goldman Sachs & Company		5,324,650	5,000,000	80,438	2.C FE
125896-BL-3	CMS Energy 4.700% 03/31/43		03/24/2022	Citigroup Global		1,482,590	1,413,000	32,837	2.B FE
12668B-NA-7	Countryside Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		03/31/2022	ATHENE		2,407,414	3,881,623	19,408	1.D FM
15189X-AY-4	CENTERPOINT ENER HOUSTON 3.600% 03/01/52		02/23/2022	RBC Capital Markets		1,973,940	2,000,000	0	1.F FE
17330C-BU-1	Citigroup Mortgage Loan Trust SERIES 2022J1 CLASS A8 2.500% 02/25/52		02/04/2022	Citigroup Global		5,499,328	5,967,800	2,901	1.A FE
18013R-AB-3	CLAREMONT MCKENNA 3.775% 01/01/22		01/19/2022	Morgan Stanley DWD		17,000,000	17,000,000	0	1.D FE
19273P-AE-4	COLBY COLLEGE 3.072% 07/01/52		01/11/2022	Barclays Capital		2,000,000	2,000,000	0	1.C FE
196522-AE-6	Colorado Interstate Gas 6.850% 06/15/37		01/25/2022	Jefferies & Co		7,896,114	6,260,000	50,028	2.B FE
210518-DD-5	Consumers Energy Co 4.350% 04/15/49		01/07/2022	Janney Montgomery		2,447,780	2,000,000	20,783	1.E FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC 4.350% 04/05/42		03/31/2022	Citigroup Global		1,999,460	2,000,000	0	2.B FE
24703T-AK-2	DELL INT LLC/EMC CORP 8.350% 07/15/46		01/07/2022	Janney Montgomery		2,452,830	1,500,000	61,233	2.B FE
253393-AG-7	Dicks Sporting Goods Inc 4.100% 01/15/52		01/10/2022	Bank of America		4,988,000	5,000,000	0	2.C FE
260003-AK-4	Dover Corp 5.375% 03/01/41		01/10/2022	Pierpont		1,264,860	1,000,000	19,559	2.A FE
278865-AW-0	Ecolab Inc 3.700% 11/01/46		02/14/2022	JP Morgan		4,274,221	4,225,000	45,595	1.G FE
283677-F4-4	El Paso Electric Series B 3.540% 02/15/52		02/15/2022	Direct-Private Placement		4,000,000	4,000,000	0	2.B FE
302635-AL-1	FS INVESTMENT CORP 3.250% 07/15/27		01/10/2022	ATHENE		993,680	1,000,000	0	2.C FE

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
313747-AX-5	Federal Realty Investment Trus 3.625% 08/01/46		03/24/2022	Sun Trust Robinson Humphrey		2,853,219	3,205,000	18,395	2.A FE
34964C-AG-1	FORTUNE BRANDS HOME & SE 4.500% 03/25/52		03/22/2022	JP Morgan		2,934,240	3,000,000	0	2.B FE
36143L-2H-7	GA GLOBAL FUNDING TRUST 2.900% 01/06/32		01/03/2022	ATHENE		1,996,720	2,000,000	0	1.F FE
36264F-AE-1	GSK CONSUMER HEALTHCARE 4.000% 03/24/52		03/21/2022	Citigroup Global		1,963,280	2,000,000	0	2.A FE
372460-AB-1	Genuine Parts Co 1.750% 02/01/25		01/06/2022	JP Morgan		997,210	1,000,000	0	2.B FE
381758-AA-5	Golub Series 2022A Tranche A 3.090% 02/24/25		02/24/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B PL
381758-AC-1	Golub Series 2022A Tranche C 3.770% 02/24/27		02/24/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B PL
381758-AE-7	Golub Series 2022A Tranche E 4.030% 02/24/28		02/24/2022	Direct-Private Placement		6,000,000	6,000,000	0	2.B PL
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A 3.840% 10/15/56		03/11/2022	Deutsche Bank		4,998,321	5,000,000	0	1.A FE
416515-AP-9	Hartford Financial Svcs Group 6.100% 10/01/41		01/07/2022	Janney Montgomery		2,743,100	2,000,000	33,889	2.A FE
444859-AZ-5	HUMANA INC 8.150% 06/15/38		03/24/2022	Morgan Stanley DWD		3,173,870	2,224,000	51,859	2.C FE
45031U-CF-6	ISTAR INC 4.750% 10/01/24		01/05/2022	MarketAxess		622,560	600,000	7,600	3.C FE
45031U-CG-4	ISTAR INC 4.250% 08/01/25		01/03/2022	Jefferies & Co		1,025,000	1,000,000	18,181	3.C FE
45138L-AT-0	IDAHO POWER CO 6.250% 10/15/37		01/27/2022	Hilltop		133,018	100,000	1,840	1.E FE
460146-CF-8	International Paper Co 7.300% 11/15/39		03/24/2022	Various		1,412,433	1,070,000	28,857	2.B FE
46590X-AE-6	JBS USA/FOOD/FINANCE 4.375% 02/02/52		01/19/2022	Barclays Capital		4,998,350	5,000,000	0	2.C FE
46592W-AJ-5	JP Morgan Mortgage Trust SERIES 202112 CLASS A5 2.500% 02/25/52		03/25/2022	Morgan Stanley DWD		5,197,273	6,250,009	12,153	1.A FM
46592X-AJ-3	JP Morgan Mortgage Trust SERIES 202113 CLASS A5 2.500% 04/25/52		03/28/2022	JP Morgan		6,225,000	7,500,000	15,104	1.A
466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		02/02/2022	Guggenheim		3,750,000	3,750,000	0	2.B FE
46654U-AG-0	JP Morgan Mortgage Trust SERIES 20223 CLASS A5A 2.500% 08/25/52		03/23/2022	JP Morgan		10,354,840	12,433,500	25,903	1.A FE
46655D-CV-2	JP Morgan Mortgage Trust SERIES 20222 CLASS A5A 2.500% 08/25/52		02/24/2022	JP Morgan		30,556,534	35,000,000	65,625	1.A FE
484401-AD-2	KEMPER CORP 3.800% 02/23/32		02/15/2022	Bank of America		6,980,960	7,000,000	0	2.B FE
494368-BL-6	Kimberly Clark Corp 3.700% 06/01/43		03/24/2022	Mesirow Capital Markets		743,805	770,000	9,259	1.F FE
5227HF-AA-3	MF Sealoffs 3.540% 01/15/57		01/13/2022	Direct-Private Placement		15,000,000	15,000,000	0	1.D FE
55903V-AN-3	MAGALLANES INC 5.050% 03/15/42		03/09/2022	Various		7,039,680	7,000,000	0	2.C FE
58004*-AA-2	Core Natomas Trust A-2022B 4.020% 03/15/57		03/18/2022	Direct-Private Placement		6,553,200	6,553,200	0	1.D FE
58013M-FA-7	McDonalds Corp 4.875% 12/09/45		01/07/2022	Janney Montgomery		1,256,750	1,000,000	4,333	2.A FE
609207-AP-0	Mondelez International Inc 4.625% 05/07/48		01/19/2022	Citigroup Global		3,526,020	3,000,000	28,521	2.B FE
62213L-AA-4	MOUNT NITTANY MED CTR 3.799% 11/15/52		02/15/2022	JP Morgan		6,000,000	6,000,000	0	1.D FE
63902H-BA-6	NATURE CONSERVANCY (THE) 3.316% 03/01/33		03/29/2022	JP Morgan		2,504,807	2,655,000	6,848	1.C FE
63902H-BF-5	NATURE CONSERVANCY (THE) 3.957% 03/01/52		02/24/2022	JP Morgan		10,000,000	10,000,000	0	1.C FE
64128X-AE-0	NEUBERGER BERMAN GRP/FIN 4.875% 04/15/45		01/13/2022	Various		6,595,469	5,643,000	69,171	2.B FE
651639-AW-6	Newmont Mining Corporation 5.875% 04/01/35		01/07/2022	Janney Montgomery		2,552,320	2,000,000	32,639	2.A FE
665789-AX-1	NORTHERN STATES PWR-WISC 3.700% 10/01/42		03/24/2022	Mesirow Capital Markets		576,445	622,000	11,315	1.F FE
670346-AW-5	Nucor Corporation 3.850% 04/01/52		03/02/2022	JP Morgan		990,650	1,000,000	0	2.A FE
674003-C8-5	OAKTREE CAPITAL MAN LLC 3.060% 01/12/37		01/12/2022	Direct-Private Placement		10,000,000	10,000,000	0	1.G FE
677347-CF-1	Ohio Edison Co 8.250% 10/15/38		01/05/2022	Seaport Group		4,826,930	3,050,000	57,315	2.A FE
69354N-AC-0	PRA Group Inc 7.375% 09/01/25		02/04/2022	Various		3,078,250	2,900,000	79,752	3.B FE
69431*-AA-2	Preston Hollow Series A 4.350% 03/03/27		03/03/2022	Direct-Private Placement		4,000,000	4,000,000	0	2.B FE
72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A211 4.008% 12/05/51		01/25/2022	Guggenheim		3,000,000	3,000,000	0	2.C FE
743315-AQ-6	Progressive Corp OH 3.700% 01/26/45		01/07/2022	Janney Montgomery		2,202,800	2,000,000	33,917	1.F FE
743315-BA-0	Progressive Corp OH 3.700% 03/15/52		03/02/2022	Goldman Sachs & Company		2,992,410	3,000,000	0	1.F FE
74939W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		02/17/2022	Morgan Stanley DWD		3,783,125	4,000,000	6,389	1.A FE
74939W-AT-8	Woodward Capital Management SERIES 20222 CLASS A18 2.500% 02/25/52		02/17/2022	Morgan Stanley DWD		3,530,936	4,000,000	6,389	1.A FE
75458J-AC-1	RAYBURN CTRY SEC LLC 3.354% 12/01/49		02/04/2022	Jefferies & Co		12,500,000	12,500,000	0	1.A FE
75818R-AA-2	REED COLLEGE 3.872% 07/01/52		02/17/2022	Bank of America		5,000,000	5,000,000	0	1.D FE
760759-AK-6	Republic Services Inc 6.200% 03/01/40		03/24/2022	Old Mission Markets		622,445	494,000	2,297	2.B FE
761120-AA-2	Residential Asset Securitizat SERIES 2007A2 CLASS 1A1 6.000% 04/25/37		03/31/2022	ATHENE		977,328	1,309,508	6,548	3.B FM
79766D-UW-7	SAN FRANCISCO CALIF CITY & CNTY 3.333% 05/01/37		01/26/2022	Citigroup Global		500,000	500,000	0	1.E FE
80386W-AA-3	SASOL FINANCING USA LLC 5.875% 03/27/24		01/05/2022	Morgan Stanley DWD		1,046,250	1,000,000	16,319	3.B FE
828807-DR-5	Simon Property Group LP 0.720% 01/11/24		01/04/2022	JP Morgan		2,000,000	2,000,000	0	1.G FE
84346L-AA-8	SOUTHERN NATURAL GAS 4.800% 03/15/47		01/07/2022	Janney Montgomery		2,335,660	2,000,000	30,933	2.A FE
872898-AE-1	TSMC ARIZONA CORP 3.250% 10/25/51		01/07/2022	Janney Montgomery		1,033,210	1,000,000	6,861	1.D FE
872898-AA-2	TOP DLF VIII 2018 CLO LLS Class A-1 Note 2.412% 02/28/30		02/28/2022	Direct-Private Placement		2,999,669	2,999,669	0	1.A FE
887389-AL-8	Timken Company 4.125% 04/01/32		03/22/2022	Bank of America		2,459,325	2,500,000	0	2.C FE
89787E-AA-9	TRUSTAGE FINANCIAL GROUP 4.625% 04/15/32		03/22/2022	Wells Fargo		9,927,600	10,000,000	0	2.A FE
907818-GA-0	Union Pacific Corp 3.850% 02/14/72		02/09/2022	Bank of America		4,986,750	5,000,000	0	1.G FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
914453-AA-3	UNIVERSITY OF MIAMI 4.063% 04/01/52		03/31/2022	Barclays Capital		5,000,000	5,000,000	0	1.G FE
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		03/02/2022	Direct-Private Placement		9,646,302	9,646,302	0	1.G PL
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		03/02/2022	Direct-Private Placement		5,787,780	5,787,780	0	2.B PL
92345Y-AE-6	Verisk Analytics Inc 5.500% 06/15/45		01/18/2022	Seaport Group		1,033,032	800,000	4,400	2.B FE
92556H-AE-7	PARAMOUNT GLOBAL 6.375% 03/30/62		03/24/2022	Bank of America		2,000,000	2,000,000	0	3.A FE
931108-AA-2	WAKEMED HEALTH & HOSP 3.286% 10/01/52		01/20/2022	JP Morgan		2,000,000	2,000,000	0	1.F FE
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/44		03/24/2022	Various		2,486,867	2,376,000	41,184	2.B FE
940663-AD-9	WASHINGTON UNIVERSITY 4.349% 04/15/22		03/31/2022	Morgan Stanley DWD		15,000,000	15,000,000	0	1.B FE
962166-CB-8	Weyerhaeuser Co 4.000% 03/09/52		02/23/2022	Various		4,426,730	4,500,000	0	2.B FE
F9356*-AA-3	Tikehau Capital 4.740% 03/31/32		03/31/2022	Direct-Private Placement		2,500,000	2,500,000	0	2.C FE
F9356*-AB-1	Tikehau Capital 4.890% 03/31/34		03/31/2022	Direct-Private Placement		7,500,000	7,500,000	0	2.C FE
015857-AH-8	ALGONQUIN PWR & UTILITY 4.750% 01/18/82	A	01/12/2022	Wells Fargo		5,000,000	5,000,000	0	3.A FE
06368F-AF-6	BANK OF MONTREAL 0.755% 01/10/25	A	01/05/2022	BMO Capital Markets		2,000,000	2,000,000	0	1.F FE
0778FP-AJ-8	BELL CANADA 3.650% 08/15/52	A	02/08/2022	RBC Capital Markets		1,982,880	2,000,000	0	2.A FE
775109-BZ-3	Rogers Communications 4.500% 03/15/42	A	03/07/2022	Various		1,976,970	2,000,000	0	2.A FE
89114T-ZM-7	TORONTO-DOMINION BANK 0.700% 01/10/25	A	01/05/2022	TD Securities		2,000,000	2,000,000	0	1.E FE
00217G-AC-7	APTIV PLC / APTIV CORP 4.150% 05/01/52	D	02/09/2022	JP Morgan		4,989,150	5,000,000	0	2.B FE
009279-AC-4	AIRBUS SE 3.950% 04/10/47	D	01/07/2022	Janney Montgomery		2,272,380	2,000,000	19,969	1.F FE
03330E-AJ-3	Anchorage Credit Funding Ltd SERIES 20163A CLASS A1R 2.871% 01/28/39	D	02/03/2022	BNP Paribas		248,000	250,000	179	1.A FE
03332A-AC-4	Anchorage Credit Funding Ltd SERIES 202010A CLASS BV 4.169% 04/25/38	D	03/09/2022	GreensLedge Capital Markets		4,975,000	5,000,000	26,635	1.D FE
034863-BB-5	ANGLO AMERICAN CAPITAL 3.875% 03/16/29	D	03/14/2022	Morgan Stanley DWD		993,520	1,000,000	0	2.B FE
034863-BC-3	ANGLO AMERICAN CAPITAL 4.750% 03/16/52	D	03/14/2022	Morgan Stanley DWD		982,730	1,000,000	0	2.B FE
03754Q-AG-9	Apex Credit CLO LLC SERIES 20152A CLASS CR 2.155% 10/17/26	D	03/23/2022	Janney Montgomery		3,000,000	3,000,000	11,777	1.A FE
03938L-AP-9	Arcelormittal 7.000% 10/15/39	D	02/16/2022	Bank of America		1,148,609	922,000	22,051	2.C FE
03938L-AS-3	Arcelormittal 6.750% 03/01/41	D	02/16/2022	Morgan Stanley DWD		3,664,110	3,000,000	93,938	2.C FE
04017J-AG-6	ARES CLO Ltd SERIES 201849A CLASS C 2.217% 07/22/30	D	01/13/2022	BNP Paribas		1,499,700	1,500,000	7,620	1.F FE
04017Q-AG-0	ARES CLO Ltd SERIES 201828RA CLASS C 2.404% 10/17/30	D	01/31/2022	Citigroup Global		1,000,200	1,000,000	996	1.F FE
04018A-AS-8	ARES CLO Ltd SERIES 202058A CLASS BR 1.899% 01/15/35	D	02/01/2022	Barclays Capital		14,000,000	14,000,000	0	1.C FE
04941T-AY-6	Atlas Senior Loan Fund LTD SERIES 20167A CLASS CR 3.004% 11/27/31	D	02/03/2022	Jefferies & Co		2,496,250	2,500,000	13,007	1.F FE
08179X-BC-8	Benefit Street Partners CLO L SERIES 201311A CLASS BR2 2.154% 07/15/29	D	01/13/2022	Goldman Sachs & Company		249,500	250,000	0	1.F FE
08180F-BL-4	Benefit Street Partners CLO L SERIES 20141VA CLASS BRRR 2.409% 01/20/32	D	01/14/2022	JP Morgan		325,000	325,000	1,874	1.F FE
09628V-AS-3	Bluemountain CLO Ltd SERIES 20163A CLASS CR 2.669% 11/15/30	D	02/03/2022	Deutsche Bank		1,498,500	1,500,000	8,246	1.F FE
12478C-AE-1	CBAM CLO Management SERIES 20188A CLASS B1 1.859% 10/20/29	D	01/18/2022	Mitsubishi		3,300,000	3,300,000	0	1.B FE
12482J-AC-4	CBAM CLO Management SERIES 20187A CLASS B1 1.859% 07/20/31	D	01/19/2022	JP Morgan		1,351,309	1,353,000	70	1.C FE
12553S-AL-8	CIFC Funding Ltd SERIES 20216A CLASS D 3.341% 10/15/34	D	02/18/2022	ATHENE		1,587,680	1,600,000	16,303	1.C FE
14315L-AG-9	Carlyle Global Market Strateg SERIES 20143RA CLASS B 2.199% 07/27/31	D	01/12/2022	Citigroup Global		7,477,500	7,500,000	33,484	1.F FE
14316C-AG-8	Carlyle Global Market Strateg SERIES 20144RA CLASS A2 1.841% 07/15/30	D	01/19/2022	Citigroup Global		9,990,000	10,000,000	1,534	1.C FE
14316C-AJ-2	Carlyle Global Market Strateg SERIES 20144RA CLASS B 2.141% 07/15/30	D	01/13/2022	Credit Suisse		5,970,000	6,000,000	0	1.F FE
14987V-AC-3	CBAM CLO Management SERIES 20199A CLASS B1 2.141% 02/12/30	D	02/11/2022	JP Morgan		7,502,250	7,500,000	12,491	1.B FE
14987V-AE-9	CBAM CLO Management SERIES 20199A CLASS B2 2.141% 02/12/30	D	02/11/2022	JP Morgan		4,701,410	4,700,000	7,828	1.B FE
15118J-AA-3	CELLNEX FINANCE 3.875% 07/07/41	D	01/07/2022	Janney Montgomery		1,884,540	2,000,000	861	3.A FE
17180T-BC-5	CIFC Funding Ltd SERIES 20161A CLASS BRR 1.958% 10/21/31	D	01/14/2022	JP Morgan		954,000	954,000	2,275	1.C FE
202712-BS-3	COMMONWEALTH BANK AUST 3.784% 03/14/32	D	03/03/2022	Citigroup Global		2,000,000	2,000,000	0	2.A FE
24823D-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 1.909% 10/20/28	D	02/02/2022	Barclays Capital		500,000	500,000	397	1.A FE
26874R-AC-2	ENI SPA 5.700% 10/01/40	D	01/07/2022	Janney Montgomery		3,165,450	2,500,000	39,583	2.A FE
34963Q-AC-0	Fortress Credit BSL Limited SERIES 20213A CLASS B1 2.059% 07/20/34	D	01/13/2022	Janney Montgomery		5,000,000	5,000,000	0	1.C FE
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	01/10/2022	Citigroup Global		9,998,800	10,000,000	0	2.C FE
38174Y-AC-9	Golub Capital Partners CLO Lt SERIES 201524A CLASS BR 2.339% 11/05/29	D	02/10/2022	Wells Fargo		652,365	654,000	294	1.C FE
43474T-AB-9	HOLCIM US FINANCE SARL 6.875% 09/29/39	D	03/24/2022	Jefferies & Co		983,176	776,000	26,527	2.B FE
456837-BC-6	ING GROEP NV 4.252% 03/28/33	D	03/21/2022	Morgan Stanley DWD		3,000,000	3,000,000	0	1.G FE
48253Y-BG-2	KKR Financial CLO Ltd SERIES 27A CLASS CR 2.299% 10/15/32	D	01/25/2022	Bank of America		3,750,000	3,750,000	0	1.F FE
50189G-AK-8	LOM Ltd Partnership SERIES 22A CLASS A1R 1.419% 10/20/28	D	01/03/2022	Wells Fargo		1,300,000	1,300,000	3,591	1.A FE
51080Q-AE-5	THL Credit Lake Shore MM CLO SERIES 20191A CLASS BR 2.241% 04/15/33	D	01/21/2022	Pierpont		249,250	250,000	109	1.C FE
51080Q-AL-9	THL Credit Lake Shore MM CLO SERIES 20191A CLASS A2R 2.091% 04/15/33	D	01/21/2022	BNP Paribas		999,000	1,000,000	407	1.A FE
53944Y-AR-4	LLOYDS BANKING GROUP PLC 3.511% 03/18/26	D	03/11/2022	Bank of America		2,000,000	2,000,000	0	1.F FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D	03/15/2022	Interest Capitalization		27,555	27,555	0	5.B FE
58819J-AS-2	Madison Park Funding Ltd SERIES 201933A CLASS CR 2.249% 10/15/32	D	01/25/2022	Goldman Sachs & Company		14,000,000	14,000,000	0	1.F FE

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55820C-AJ-4	Madison Park Funding Ltd SERIES 201829A CLASS C 2.454% 10/18/30	D	01/21/2022	Citigroup Global		1,001,000	1,000,000	475	1.F FE
56576Q-AQ-1	Marathon CLO LTD SERIES 20135A CLASS A2R 1.938% 11/21/27	D	02/02/2022	Barclays Capital		686,650	688,716	2,279	1.B FE
56606L-AE-3	Marble Point CLO XII Ltd SERIES 20181A CLASS C 2.104% 07/16/31	D	02/14/2022	Nomura Securities		6,919,250	7,000,000	27,201	1.F FE
56606Y-AS-4	Marble Point CLO Ltd. SERIES 20191A CLASS CR 2.617% 07/23/32	D	01/14/2022	Various		2,099,500	2,100,000	12,033	1.F FE
58801M-AE-8	MidOcean Credit CLO SERIES 20188A CLASS B 2.130% 02/20/31	D	01/20/2022	Bank of America		5,001,000	5,000,000	15,834	1.C FE
58801T-AN-3	MidOcean Credit CLO SERIES 20165A CLASS B1R 1.855% 07/19/28	D	03/02/2022	BNP Paribas		597,180	600,000	1,355	1.A FE
59802U-AN-9	MidOcean Credit CLO SERIES 20143A CLASS BR 2.058% 04/21/31	D	01/24/2022	Bank of America		8,000,000	8,000,000	2,283	1.D FE
66858C-AG-2	Northwoods Capital Ltd SERIES 201812BA CLASS C 3.066% 06/15/31	D	01/13/2022	MIZUHO		3,821,125	3,850,000	8,555	1.F FE
67107K-BD-7	OCP CLO Ltd SERIES 20147A CLASS B1RR 2.509% 07/20/29	D	03/07/2022	Barclays Capital		247,813	250,000	835	1.F FE
67578B-AJ-5	Octagon Investment Partners 3 SERIES 20171A CLASS CR 2.304% 07/15/29	D	02/01/2022	Various		9,497,500	9,500,000	11,852	1.F FE
67590A-BV-3	Octagon Investment Partners X SERIES 20121A CLASS BRR 2.354% 07/15/29	D	01/07/2022	JP Morgan		495,625	500,000	2,718	1.F FE
67592C-AE-6	OCTAGON INVESTMENT PARTNERS 3 SERIES 20183A CLASS B 1.909% 10/20/30	D	01/27/2022	Mitsubishi		5,000,000	5,000,000	2,909	1.C FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 1.059% 07/20/29	D	01/05/2022	JP Morgan		400,040	400,000	1,748	1.A FE
69915V-AS-9	Parallel Ltd SERIES 20151A CLASS C1R 2.009% 07/20/27	D	02/28/2022	Cantor Fitzgerald		249,375	250,000	571	1.A FE
70017B-AC-3	Park Avenue Institutional Adv SERIES 20221A CLASS A2 1.919% 04/20/35	D	02/11/2022	Morgan Stanley DND		16,000,000	16,000,000	0	1.C FE
70017B-AJ-8	Park Avenue Institutional Adv SERIES 20221A CLASS B2 4.050% 04/20/35	D	02/11/2022	Morgan Stanley DND		8,000,000	8,000,000	0	1.F FE
74979V-AG-8	RR Ltd SERIES 20185A CLASS B 2.491% 10/15/31	D	01/24/2022	Credit Suisse		6,004,500	6,000,000	3,322	1.F FE
74980E-AG-3	RR Ltd SERIES 20197A CLASS A2 2.241% 01/15/33	D	01/21/2022	Citigroup Global		1,000,900	1,000,000	436	1.C FE
759470-BD-8	RELIANCE INDUSTRIES LTD 3.625% 01/12/52	D	01/06/2022	Various		22,647,280	23,000,000	0	2.B FE
77341Q-AA-6	Rockford Tower Credit Funding SERIES 20221A CLASS A 3.526% 04/20/40	D	02/10/2022	GreensLedge Capital Markets		25,000,000	25,000,000	0	1.A FE
77587U-AE-2	Romark CLO LTD SERIES 20171A CLASS B 2.417% 10/23/30	D	01/20/2022	JP Morgan		250,050	250,000	0	1.F FE
81883E-AJ-0	Shackleton CLO LTD SERIES 201711A CLASS CR 2.619% 08/15/30	D	01/13/2022	Wells Fargo		8,815,590	8,820,000	33,493	1.F FE
822582-BF-8	SHELL INTERNATIONAL FIN 4.375% 05/11/45	D	01/07/2022	Janney Montgomery		1,197,420	1,000,000	7,292	1.D FE
83368R-BK-7	Societe Generale 4.027% 01/21/43	D	01/12/2022	Various		12,671,767	12,600,000	0	2.C FE
83609T-AE-7	Sound Point CLO LTD SERIES 20174A CLASS B 2.059% 01/21/31	D	03/08/2022	Various		2,162,900	2,200,000	3,144	1.F FE
83609Y-AG-1	Sound Point CLO LTD SERIES 20133RA CLASS C 2.504% 04/18/31	D	01/25/2022	Bank of America		349,563	350,000	218	1.F FE
83610H-AG-5	Sound Point CLO LTD SERIES 20143RA CLASS C 2.518% 10/23/31	D	01/26/2022	Various		7,976,900	8,000,000	2,021	1.F FE
83611K-AS-1	Sound Point CLO LTD SERIES 20191A CLASS CR 2.509% 01/20/32	D	01/13/2022	MIZUHO		520,000	520,000	3,096	1.F FE
83611L-AE-0	Sound Point CLO LTD SERIES 20132RA CLASS C 2.141% 04/15/29	D	01/19/2022	BNP Paribas		898,200	900,000	161	1.E FE
87241E-AY-1	TOW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS CR 2.988% 08/16/34	D	01/28/2022	Nomura Securities		4,000,800	4,000,000	22,715	1.F FE
91845A-AA-3	VZ SECURED FINANCING BV 5.000% 01/15/32	D	01/06/2022	Bank of America		6,040,830	6,100,000	0	4.A FE
92328G-BB-1	Venture CDO Ltd SERIES 201314A CLASS BR 2.054% 08/28/29	D	03/29/2022	RBC Capital Markets		993,000	1,000,000	1,772	1.A FE
92331N-AG-1	Venture CDO Ltd SERIES 201730A CLASS C 2.191% 01/15/31	D	01/12/2022	Citigroup Global		4,809,350	4,900,000	25,686	1.F FE
92919U-AU-0	Voya CLO Ltd SERIES 20153A CLASS BR 2.459% 10/20/31	D	01/24/2022	BMO Capital Markets		7,052,115	7,050,000	2,883	1.F FE
92917C-AL-6	Voya CLO Ltd SERIES 20131A CLASS BR 2.154% 10/15/30	D	01/10/2022	Citigroup Global		739,125	750,000	3,752	1.F FE
92917K-AD-6	Voya CLO Ltd SERIES 20183A CLASS C 2.441% 10/15/31	D	01/24/2022	Bank of America		640,000	640,000	347	1.F FE
94949L-AQ-3	Wellfleet CLO Ltd SERIES 20162A CLASS BR 2.409% 10/20/28	D	03/30/2022	JP Morgan		1,999,600	2,000,000	9,482	1.C FE
94951M-AE-3	Wellfleet CLO Ltd SERIES 20172A CLASS B 2.509% 10/20/29	D	01/19/2022	JP Morgan		1,000,900	1,000,000	70	1.F FE
96877E-AJ-2	Z CAPITAL CREDIT PARTNERS CLO SERIES 20151A CLASS BR 1.704% 07/16/27	D	03/09/2022	Janney Montgomery		977,683	978,662	2,391	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						770,382,345	769,823,343	1,691,838	XXX
00177#-AB-1	AMCP T/L 1L 7.250% 10/05/26		03/29/2022	Direct-Private Placement		93,750	93,750	0	3.A PL
12695#-AA-9	Chesapeake Urolo CIA Opco 4.985% 08/02/24		03/01/2022	Direct-Private Placement		4,749	4,749	0	4.C PL
27787#-AA-6	EasyPak 5.988% 11/09/23		03/01/2022	Direct-Private Placement		13,202	13,202	0	5.A PL
27787#-AC-2	EasyPak 5.988% 11/09/23		03/01/2022	Direct-Private Placement		13,838	13,838	0	5.A PL
27787#-AD-0	EasyPak 5.988% 11/09/23		03/01/2022	Direct-Private Placement		3,243	3,243	0	5.A PL
60255#-A*-6	Minbody 8.390% 02/14/25		03/01/2022	Direct-Private Placement		10,732	10,732	0	5.A PL
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 3.323% 11/15/26		02/25/2022	Direct-Private Placement		301,950	301,950	0	1.E PL
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 3.723% 11/15/26		02/25/2022	Direct-Private Placement		37,950	37,950	0	1.G FE
61033#-AA-1	MONROE Capital Private Feeder Senior Secured C 3.323% 11/15/26		02/25/2022	Direct-Private Placement		301,950	301,950	0	1.E PL
61033#-AB-9	MONROE Capital Private Feeder Junior Secured C 3.723% 11/15/26		02/25/2022	Direct-Private Placement		37,950	37,950	0	1.G FE
61033#-AA-9	MONROE Capital Private Feeder Senior Secured B 3.323% 11/15/26		02/25/2022	Direct-Private Placement		301,950	301,950	0	1.E PL
61033#-AB-7	MONROE Capital Private Feeder Junior Secured B 3.723% 11/15/26		02/25/2022	Direct-Private Placement		37,950	37,950	0	1.G FE
61034#-AA-0	MONROE Capital Private Feeder Senior Secured D 3.323% 11/15/26		02/25/2022	Direct-Private Placement		301,950	301,950	0	1.E PL
61034#-AB-8	MONROE Capital Private Feeder Junior Secured D 3.723% 11/15/26		02/25/2022	Direct-Private Placement		37,950	37,950	0	1.G FE
66706#-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		02/24/2022	Direct-Private Placement		1,332,107	1,332,107	0	2.A PL
87758#-AA-5	Taymax 5.750% 07/31/25		03/01/2022	Direct-Private Placement		2,800	2,800	0	4.B PL

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
87758*-AB-7	Taymax 5.750% 07/31/25		03/01/2022	Direct-Private Placement		95	95	0	4.B PL
87758@-AA-7	Taymax 5.750% 07/31/25		03/01/2022	Direct-Private Placement		545	545	0	4.B PL
87758@-AD-1	Taymax 5.750% 07/31/25		03/01/2022	Direct-Private Placement		362	362	0	4.B PL
BL2403-92-3	NIELSEN FINANCE LLC 2.239% 10/04/23		12/03/2021	Bank of America		(316,600)	(311,978)	0	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,518,423	2,523,045	0	XXX
2509999997. Total - Bonds - Part 3						818,763,631	818,375,813	1,702,321	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						818,763,631	818,375,813	1,702,321	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
	FHLB - Dallas Class B		03/29/2022	Direct-Private Placement	1,741,000	174,100		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						174,100	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						174,100	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						174,100	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						174,100	XXX	0	XXX
6009999999 - Totals						818,937,731	XXX	1,702,321	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3620AS-W5-4	Government National Mortgage A 738768 4.000% 09/15/41		03/01/2022	Paydown		129,984	129,984	136,381	135,744	0	(5,760)	0	(5,760)	0	129,984	0	0	0	1,140	09/15/2041	1.A
36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		03/01/2022	Paydown		416	416	427	420	0	(4)	0	(4)	0	416	0	0	0	5	08/15/2026	1.A
36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		03/01/2022	Paydown		882	882	891	886	0	(3)	0	(3)	0	882	0	0	0	11	06/15/2027	1.A
36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		03/01/2022	Paydown		139,827	139,827	146,206	145,874	0	(6,048)	0	(6,048)	0	139,827	0	0	0	938	10/15/2040	1.A
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		03/01/2022	Paydown		185,951	185,951	179,879	183,687	0	2,264	0	2,264	0	185,951	0	0	0	1,333	08/20/2039	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		03/01/2022	Paydown		0	0	5,669	5,060	0	(5,060)	0	(5,060)	0	0	0	0	0	195	10/16/2048	1.A
38374U-W7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		03/01/2022	Paydown		120,163	120,163	114,755	118,258	0	1,905	0	1,905	0	120,163	0	0	0	859	06/20/2039	1.A
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		03/01/2022	Paydown		351,328	351,328	334,640	345,543	0	5,785	0	5,785	0	351,328	0	0	0	2,550	06/20/2039	1.A
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		03/01/2022	Paydown		730,357	730,357	719,402	726,358	0	3,999	0	3,999	0	730,357	0	0	0	5,132	06/20/2039	1.A
38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		03/01/2022	Paydown		453,638	453,638	444,565	450,667	0	2,971	0	2,971	0	453,638	0	0	0	3,206	09/20/2039	1.A
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		03/01/2022	Paydown		559,641	559,641	533,058	555,166	0	4,475	0	4,475	0	559,641	0	0	0	3,658	11/16/2024	1.A
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		03/01/2022	Paydown		156,526	156,526	151,243	154,705	0	1,821	0	1,821	0	156,526	0	0	0	1,122	08/20/2039	1.A
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		03/01/2022	Paydown		603,228	603,228	589,184	598,248	0	4,980	0	4,980	0	603,228	0	0	0	4,503	10/20/2038	1.A
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		03/01/2022	Paydown		468,544	468,544	472,644	468,667	0	(122)	0	(122)	0	468,544	0	0	0	3,372	11/20/2039	1.A
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		03/01/2022	Paydown		935,825	935,825	915,500	929,420	0	6,406	0	6,406	0	935,825	0	0	0	6,710	10/20/2039	1.A
38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		03/01/2022	Paydown		311,061	311,061	309,304	310,002	0	1,059	0	1,059	0	311,061	0	0	0	2,326	12/20/2039	1.A
38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 5.506% 10/20/41		03/20/2022	Paydown		0	0	45,047	39,573	0	(39,573)	0	(39,573)	0	0	0	0	0	1,642	10/20/2041	1.A
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		03/01/2022	Paydown		745,815	745,815	752,791	747,894	0	(2,079)	0	(2,079)	0	745,815	0	0	0	3,846	06/20/2045	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		03/01/2022	Paydown		1,775,864	1,775,864	1,765,387	1,769,668	0	6,196	0	6,196	0	1,775,864	0	0	0	8,330	08/20/2048	1.A
912810-TB-4	United States Treasury 1.875% 11/15/51		03/02/2022	ATHENE		1,887,812	2,000,000	1,870,938	0	0	359	0	359	0	1,871,296	0	16,516	16,516	11,084	11/15/2051	1.A
912810-TC-2	United States Treasury 2.000% 11/15/41		02/11/2022	ATHENE		938,500	1,000,000	962,500	0	0	93	0	93	0	962,593	0	(24,093)	(24,093)	4,862	11/15/2041	1.A
0109999999. Subtotal - Bonds - U.S. Governments						10,495,362	10,669,050	10,450,411	7,685,840	0	(16,336)	0	(16,336)	0	10,502,939	0	(7,577)	(7,577)	66,824	XXX	XXX
3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		03/01/2022	Paydown		924,306	924,306	946,817	945,595	0	(21,289)	0	(21,289)	0	924,306	0	0	0	4,596	10/01/2041	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		03/01/2022	Paydown		201,479	201,479	196,473	196,804	0	4,674	0	4,674	0	201,479	0	0	0	1,091	11/01/2040	1.A
3128M9-QN-0	FREDDIE MAC G06977 3.000% 04/01/42		03/01/2022	Paydown		287,415	287,415	293,478	293,039	0	(5,624)	0	(5,624)	0	287,415	0	0	0	1,314	04/01/2042	1.A
3128MJ-MB-3	Federal Home Loan Mtg Corp G08353 4.500% 07/01/39		03/01/2022	Paydown		118,419	118,419	118,290	118,282	0	137	0	137	0	118,419	0	0	0	808	07/01/2039	1.A
3128MJ-Q9-4	Federal Home Loan Mtg Corp G08479 3.500% 03/01/42		03/01/2022	Paydown		85,613	85,613	88,101	87,934	0	(2,322)	0	(2,322)	0	85,613	0	0	0	482	03/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		03/01/2022	Paydown		80,841	80,841	82,748	82,652	0	(1,812)	0	(1,812)	0	80,841	0	0	0	397	12/01/2044	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42 Federal Home Ln Mtg Corp C01598 5.000%		03/01/2022	Paydown		72,716	72,716	74,704	74,611	0	(1,896)	0	(1,896)	0	72,716	0	0	0	364	11/01/2042	1.A
31292H-X3-3	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2022	Paydown		32,932	32,932	34,051	33,796	0	(864)	0	(864)	0	32,932	0	0	0	258	08/01/2033	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2022	Paydown		68,610	68,610	67,966	68,013	0	597	0	597	0	68,610	0	0	0	272	01/01/2043	1.A

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		03/01/2022	Paydown		483,800	483,800	475,787	476,271	0	7,529	0	7,529	0	483,800	0	0	0	3,299	06/01/2039	1.A
312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		03/01/2022	Paydown		213,176	213,176	220,637	220,176	0	(7,000)	0	(7,000)	0	213,176	0	0	0	1,550	04/01/2040	1.A
312942-F7-7	FREDDIE MAC A93778 4.000% 09/01/40		03/01/2022	Paydown		312,669	312,669	322,245	321,631	0	(8,962)	0	(8,962)	0	312,669	0	0	0	2,095	09/01/2040	1.A
312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		03/01/2022	Paydown		2,247	2,247	2,270	2,262	0	(16)	0	(16)	0	2,247	0	0	0	17	02/01/2041	1.A
312946-P5-9	FREDDIE MAC A97644 4.000% 03/01/41		03/01/2022	Paydown		671,410	671,410	696,587	694,304	0	(22,894)	0	(22,894)	0	671,410	0	0	0	4,514	03/01/2041	1.A
31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000% 12/01/33		03/01/2022	Paydown		5,626	5,626	5,814	5,794	0	(168)	0	(168)	0	5,626	0	0	0	47	12/01/2033	1.A
31326S-EU-9	FREDDIE MAC Q07047 3.000% 03/01/42		03/01/2022	Paydown		451,863	451,863	451,863	451,863	0	0	0	0	0	451,863	0	0	0	2,263	03/01/2042	1.A
31326S-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42 Federal Home Ln Mtg Corp Q13466 3.000% 11/01/42		03/01/2022	Paydown		376,077	376,077	388,182	387,380	0	(11,303)	0	(11,303)	0	376,077	0	0	0	2,432	04/01/2042	1.A
3132HP-Z7-2	Federal Home Loan Mtg Corp Q15206 2.500%		03/01/2022	Paydown		383,279	383,279	400,167	399,073	0	(15,793)	0	(15,793)	0	383,279	0	0	0	1,701	11/01/2042	1.A
3132J6-G0-1	Federal Natl Mtg Assn 190405 4.000%		03/01/2022	Paydown		188,897	188,897	184,528	184,876	0	4,020	0	4,020	0	188,897	0	0	0	779	01/01/2043	1.A
31368H-NH-9	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		03/01/2022	Paydown		155,066	155,066	153,273	153,342	0	1,724	0	1,724	0	155,066	0	0	0	1,000	10/01/2040	1.A
3136A1-SB-2	Federal Natl Mtg Assn SERIES 201354 CLASS CU 3.000% 06/25/33		03/01/2022	Paydown		1,654,857	1,654,857	1,618,788	1,640,165	0	14,692	0	14,692	0	1,654,857	0	0	0	9,215	10/25/2041	1.A
3136AE-T0-0	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		03/01/2022	Paydown		47,380	47,380	47,232	47,241	0	139	0	139	0	47,380	0	0	0	165	06/25/2033	1.A
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		03/01/2022	Paydown		1,744,277	1,744,277	1,569,849	1,691,866	0	52,410	0	52,410	0	1,744,277	0	0	0	8,812	08/25/2033	1.A
3136AF-V7-6	Fannie Mae SERIES 201413 CLASS CB 2.500% 03/25/34		03/01/2022	Paydown		570,966	570,966	510,836	552,233	0	18,733	0	18,733	0	570,966	0	0	0	3,023	08/25/2033	1.A
3136AJ-KW-5	Fannie Mae SERIES 201418 CLASS BC 3.000% 04/25/34		03/01/2022	Paydown		1,340,750	1,340,750	1,189,077	1,286,724	0	54,026	0	54,026	0	1,340,750	0	0	0	6,446	03/25/2034	1.A
3136AJ-VP-8	FANNIE MAE SERIES 201716 CLASS JZ 3.000% 03/25/47		03/01/2022	Paydown		950,360	950,360	882,647	927,280	0	23,081	0	23,081	0	950,360	0	0	0	4,619	04/25/2034	1.A
3136AV-ZS-1	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		03/01/2022	Paydown		534,477	534,477	521,908	528,063	0	6,413	0	6,413	0	534,477	0	0	0	2,769	03/25/2047	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3789 CI PD 4.000% 11/15/40		03/01/2022	Paydown		1,247,553	1,247,553	1,182,836	1,230,590	0	16,962	0	16,962	0	1,247,553	0	0	0	8,245	11/15/2040	1.A
3137A5-U0-5	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		03/01/2022	Paydown		634,616	634,616	631,741	633,453	0	1,163	0	1,163	0	634,616	0	0	0	4,794	11/15/2040	1.A
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		03/01/2022	Paydown		482,191	482,191	511,725	486,619	0	(4,428)	0	(4,428)	0	482,191	0	0	0	5,261	03/15/2041	1.A
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		03/01/2022	Paydown		1,046,789	1,046,789	963,046	1,021,075	0	25,714	0	25,714	0	1,046,789	0	0	0	6,196	04/15/2031	1.A
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		03/01/2022	Paydown		624,108	624,108	574,959	607,639	0	16,469	0	16,469	0	624,108	0	0	0	3,734	04/15/2031	1.A
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		03/01/2022	Paydown		32,535	32,535	31,599	32,331	0	203	0	203	0	32,535	0	0	0	190	01/15/2042	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp SERIES 4206 CLASS EU 3.000% 05/15/33		03/01/2022	Paydown		584,180	584,180	587,466	584,341	0	(162)	0	(162)	0	584,180	0	0	0	3,045	02/15/2042	1.A
3137B2-FH-8	Federal Home Ln Mtg Corp SERIES 4335 CLASS VQ 4.250% 05/15/34		03/01/2022	Paydown		76,640	76,640	76,400	76,428	0	212	0	212	0	76,640	0	0	0	428	05/15/2033	1.A
3137BA-R6-1	FHLIC 4350 Class DY 4.000% 06/15/44		03/01/2022	Paydown		1,996,491	1,996,491	2,147,475	2,033,803	0	(37,312)	0	(37,312)	0	1,996,491	0	0	0	14,333	05/15/2034	1.A
3137BB-H6-8	FREDDIE MAC SERIES 4791 CLASS Z 4.000%		03/01/2022	Paydown		289,401	289,401	307,805	294,192	0	(4,791)	0	(4,791)	0	289,401	0	0	0	2,124	06/15/2044	1.A
3137F5-Z2-1	FREDDIE MAC SERIES 4824 CLASS ZM 4.000%		03/01/2022	Paydown		355,906	355,906	356,102	355,650	0	256	0	256	0	355,906	0	0	0	2,328	05/15/2048	1.A
3137FH-CC-5	FREDDIE MAC SERIES 4821 CLASS ZM 3.500%		03/01/2022	Paydown		892,399	892,399	894,889	892,390	0	9	0	9	0	892,399	0	0	0	5,679	09/15/2048	1.A
3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500%		03/01/2022	Paydown		937,184	937,184	946,993	943,933	0	(6,748)	0	(6,748)	0	937,184	0	0	0	6,122	05/15/2048	1.A

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		03/01/2022	Paydown		24,223	24,223	25,401	24,678	0	(636)	0	(636)	0	24,223	0	0	0	272	09/15/2048	1.A
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		03/01/2022	Paydown		1,381,091	1,381,091	1,402,992	1,386,264	0	(10,333)	0	(10,333)	0	1,381,091	0	0	0	13,585	12/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		03/01/2022	Paydown		1,754,616	1,754,616	1,775,939	1,760,260	0	(5,644)	0	(5,644)	0	1,754,616	0	0	0	13,734	12/15/2048	1.A
3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY 4.000% 12/15/48		03/01/2022	Paydown		539,282	539,282	568,479	550,321	0	(11,039)	0	(11,039)	0	539,282	0	0	0	3,288	12/15/2048	1.A
3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000% 12/15/48		03/01/2022	Paydown		1,566,066	1,566,066	1,645,306	1,597,293	0	(31,227)	0	(31,227)	0	1,566,066	0	0	0	9,549	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		03/01/2022	Paydown		1,488,489	1,488,489	1,576,766	1,523,570	0	(35,081)	0	(35,081)	0	1,488,489	0	0	0	11,615	01/15/2049	1.A
31385X-NR-4	Federal Natl Mtg Assn Pool 555800 5.500% 10/01/33		03/01/2022	Paydown		22,537	22,537	23,319	23,138	0	(601)	0	(601)	0	22,537	0	0	0	198	10/01/2033	1.A
3138A4-4Z-5	Fannie Mae AH5339 4.000% 02/01/41		03/01/2022	Paydown		246,965	246,965	244,611	244,722	0	2,243	0	2,243	0	246,965	0	0	0	1,422	02/01/2041	1.A
3138AX-CF-6	Fannie Mae AU5469 3.500% 11/01/41		03/01/2022	Paydown		289,953	289,953	289,953	292,546	0	(2,593)	0	(2,593)	0	289,953	0	0	0	1,286	11/01/2041	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		03/01/2022	Paydown		113,739	113,739	112,050	112,135	0	1,604	0	1,604	0	113,739	0	0	0	618	01/01/2043	1.A
3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		03/01/2022	Paydown		131,117	131,117	133,657	133,433	0	(2,317)	0	(2,317)	0	131,117	0	0	0	649	11/01/2044	1.A
3138EP-QJ-6	FNMA AL 6756 3.901% 03/01/45		03/01/2022	Paydown		104,720	104,720	114,145	112,279	0	(7,559)	0	(7,559)	0	104,720	0	0	0	712	03/01/2045	1.A
3138L3-O6-5	FN AM3176 3.770% 05/01/43		03/01/2022	Paydown		25,747	25,747	26,479	26,318	0	(571)	0	(571)	0	25,747	0	0	0	162	05/01/2043	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		03/01/2022	Paydown		39,551	39,551	43,976	43,067	0	(3,516)	0	(3,516)	0	39,551	0	0	0	273	07/01/2044	1.A
3138L6-LH-8	Fannie Mae AM5731 3.990% 06/01/44		03/01/2022	Paydown		16,187	16,187	17,034	16,954	0	(767)	0	(767)	0	16,187	0	0	0	108	06/01/2044	1.A
3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		03/01/2022	Paydown		55,211	55,211	59,455	57,486	0	(2,275)	0	(2,275)	0	55,211	0	0	0	359	10/01/2029	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		03/01/2022	Paydown		46,671	46,671	50,820	49,787	0	(3,116)	0	(3,116)	0	46,671	0	0	0	335	11/01/2039	1.A
3138L8-6R-0	FNMA 3.430% 03/01/40		03/01/2022	Paydown		43,414	43,414	46,019	45,351	0	(1,937)	0	(1,937)	0	43,414	0	0	0	258	03/01/2040	1.A
3138L8-VF-8	FNMA 3.670% 01/01/45		03/01/2022	Paydown		99,193	99,193	100,557	100,174	0	(981)	0	(981)	0	99,193	0	0	0	637	01/01/2045	1.A
3138L8-WB-3	FNMA 3.410% 01/01/32		03/01/2022	Paydown		29,628	29,628	30,942	30,416	0	(789)	0	(789)	0	29,628	0	0	0	179	01/01/2032	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		03/01/2022	Paydown		45,090	45,090	43,360	43,541	0	1,548	0	1,548	0	45,090	0	0	0	267	12/01/2045	1.A
3138LN-4G-3	Fannie Mae AN9822 3.980% 07/01/38		03/01/2022	Paydown		25,874	25,874	28,148	27,861	0	(1,986)	0	(1,986)	0	25,874	0	0	0	183	07/01/2038	1.A
3138MO-BE-9	Fannie Mae A08136 3.000% 08/01/42		03/01/2022	Paydown		927,568	927,568	951,482	949,658	0	(22,090)	0	(22,090)	0	927,568	0	0	0	4,298	08/01/2042	1.A
3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		03/01/2022	Paydown		168,559	168,559	164,693	165,039	0	3,519	0	3,519	0	168,559	0	0	0	802	02/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		03/01/2022	Paydown		58,697	58,697	57,559	57,647	0	1,049	0	1,049	0	58,697	0	0	0	410	02/01/2043	1.A
3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		03/01/2022	Paydown		241,966	241,966	252,817	252,137	0	(10,171)	0	(10,171)	0	241,966	0	0	0	1,665	08/01/2043	1.A
3138W1-UM-6	Fannie Mae AT5987 3.000% 04/01/43		03/01/2022	Paydown		1,302,677	1,302,677	1,257,796	1,259,453	0	43,224	0	43,224	0	1,302,677	0	0	0	6,174	04/01/2043	1.A
3138Y1-GW-0	Fannie Mae pool 4.500% 10/01/44		03/01/2022	Paydown		90,545	90,545	98,765	98,379	0	(7,834)	0	(7,834)	0	90,545	0	0	0	648	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		03/01/2022	Paydown		6,678	6,678	6,843	6,723	0	(45)	0	(45)	0	6,678	0	0	0	68	12/25/2032	1.A
31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		03/01/2022	Paydown		770,420	770,420	789,680	776,105	0	(5,685)	0	(5,685)	0	770,420	0	0	0	6,291	02/25/2035	1.A
31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		03/01/2022	Paydown		539,584	539,584	553,074	543,971	0	(4,386)	0	(4,386)	0	539,584	0	0	0	4,396	05/25/2035	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		03/01/2022	Paydown		11,891	11,891	12,225	12,036	0	(145)	0	(145)	0	11,891	0	0	0	101	07/25/2036	1.A
31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		03/01/2022	Paydown		36,545	36,545	36,214	36,418	0	127	0	127	0	36,545	0	0	0	209	10/15/2025	1.A
31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		03/01/2022	Paydown		3,782	3,782	3,859	3,786	0	(5)	0	(5)	0	3,782	0	0	0	42	08/25/2036	1.A
31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		03/01/2022	Paydown		84,179	84,179	85,863	84,775	0	(596)	0	(596)	0	84,179	0	0	0	706	09/25/2036	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		03/01/2022	Paydown		7,947	7,947	7,917	7,915	0	32	0	32	0	7,947	0	0	0	62	08/25/2036	1.A
31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		03/01/2022	Paydown		376,815	376,815	393,772	384,525	0	(7,710)	0	(7,710)	0	376,815	0	0	0	2,606	07/25/2039	1.A

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31396Q-09-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		03/01/2022	Paydown		266,417	266,417	251,764	259,959	0	6,458	0	6,458	0	266,417	0	0	0	1,707	09/25/2029	1.A
31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		03/01/2022	Paydown		25,315	25,315	25,309	25,250	0	65	0	65	0	25,315	0	0	0	277	08/25/2037	1.A
31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		03/01/2022	Paydown		190,778	190,778	177,176	183,901	0	6,877	0	6,877	0	190,778	0	0	0	1,318	04/25/2038	1.A
31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		03/01/2022	Paydown		7,179	7,179	7,273	7,217	0	(38)	0	(38)	0	7,179	0	0	0	72	08/15/2036	1.A
31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		03/01/2022	Paydown		166,642	166,642	175,807	171,165	0	(4,523)	0	(4,523)	0	166,642	0	0	0	1,508	08/15/2036	1.A
31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		03/01/2022	Paydown		184,311	184,311	180,315	182,063	0	2,248	0	2,248	0	184,311	0	0	0	1,528	08/15/2036	1.A
31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		03/01/2022	Paydown		441,484	441,484	410,794	425,886	0	15,597	0	15,597	0	441,484	0	0	0	2,118	03/15/2037	1.A
31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		03/01/2022	Paydown		382,555	382,555	360,797	375,608	0	6,947	0	6,947	0	382,555	0	0	0	2,613	04/25/2029	1.A
31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		03/01/2022	Paydown		284,400	284,400	277,334	282,757	0	1,642	0	1,642	0	284,400	0	0	0	1,952	03/25/2026	1.A
31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		03/01/2022	Paydown		808,243	808,243	741,815	788,696	0	19,546	0	19,546	0	808,243	0	0	0	4,530	05/25/2031	1.A
31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		03/01/2022	Paydown		997,067	997,067	913,562	970,327	0	26,740	0	26,740	0	997,067	0	0	0	5,231	05/25/2031	1.A
31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		03/01/2022	Paydown		508,489	508,489	465,109	496,184	0	12,305	0	12,305	0	508,489	0	0	0	2,554	06/25/2031	1.A
31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		03/01/2022	Paydown		11,666	11,666	11,559	11,594	0	72	0	72	0	11,666	0	0	0	97	07/15/2038	1.A
31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		03/01/2022	Paydown		295,104	295,104	286,527	293,491	0	1,613	0	1,613	0	295,104	0	0	0	1,939	06/15/2024	1.A
31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		03/01/2022	Paydown		363,529	363,529	363,529	363,529	0	0	0	0	0	363,529	0	0	0	2,738	02/25/2040	1.A
31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		03/01/2022	Paydown		229,203	229,203	230,636	229,233	0	(30)	0	(30)	0	229,203	0	0	0	1,873	02/25/2040	1.A
31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		03/01/2022	Paydown		156,730	156,730	149,580	155,415	0	1,316	0	1,316	0	156,730	0	0	0	999	09/15/2024	1.A
31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		03/01/2022	Paydown		110,331	110,331	115,296	112,456	0	(2,125)	0	(2,125)	0	110,331	0	0	0	874	03/25/2040	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 5.32% 12/25/40		03/25/2022	Paydown		0	0	166,112	151,559	0	(151,559)	0	(151,559)	0	0	0	0	0	8,169	12/25/2040	1.A
31402C-PL-0	Federal Natl Mtg Assn 725027 5.000% 11/01/33		03/01/2022	Paydown		65,909	65,909	67,869	67,420	0	(1,511)	0	(1,511)	0	65,909	0	0	0	537	11/01/2033	1.A
3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		03/01/2022	Paydown		51,685	51,685	51,718	51,707	0	(22)	0	(22)	0	51,685	0	0	0	345	05/01/2049	1.A
3140JU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		03/01/2022	Paydown		11,481	11,481	11,775	11,753	0	(272)	0	(272)	0	11,481	0	0	0	82	06/01/2049	1.A
3140HI-BB-4	Fannie Mae BL4562 2.930% 10/01/49		03/01/2022	Paydown		16,057	16,057	16,469	16,441	0	(384)	0	(384)	0	16,057	0	0	0	82	10/01/2049	1.A
31412P-YR-6	Federal Natl Mtg Assn 931420 4.000% 06/01/39		03/01/2022	Paydown		167,082	167,082	171,050	170,686	0	(3,604)	0	(3,604)	0	167,082	0	0	0	1,019	06/01/2039	1.A
31416H-4X-0	Federal National Mortg Assoc AA0837 4.500% 01/01/39		03/01/2022	Paydown		7,382	7,382	7,311	7,320	0	62	0	62	0	7,382	0	0	0	53	01/01/2039	1.A
31416M-3A-0	Federal National Mortg Assoc AA4392 4.000% 04/01/39		03/01/2022	Paydown		81,932	81,932	82,803	82,719	0	(786)	0	(786)	0	81,932	0	0	0	595	04/01/2039	1.A
31416W-7D-8	Federal National Mortg Assoc AB1791 3.500% 11/01/40		03/01/2022	Paydown		225,958	225,958	224,475	224,546	0	1,412	0	1,412	0	225,958	0	0	0	1,335	11/01/2040	1.A
31416W-FW-7	Federal National Mortg Assoc AB1080 4.500% 05/01/40		03/01/2022	Paydown		41,597	41,597	42,208	42,152	0	(554)	0	(554)	0	41,597	0	0	0	321	05/01/2040	1.A
31417A-JM-2	Fannie Mae AB3867 3.500% 11/01/41		03/01/2022	Paydown		271,677	271,677	281,779	281,048	0	(9,372)	0	(9,372)	0	271,677	0	0	0	1,527	11/01/2041	1.A

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	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 Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
31417A-LS-6	Fannie Mae AB3936 3.500% 11/01/41		03/01/2022	Paydown		700,950	700,950	718,528	717,114	0	(16,165)	0	(16,165)	0	700,950	0	0	0	4,275	11/01/2041	1.A
31417C-UY-9	Fannie Mae AB5998 3.500% 08/01/42		03/01/2022	Paydown		377,433	377,433	394,948	393,854	0	(16,421)	0	(16,421)	0	377,433	0	0	0	2,514	08/01/2042	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		03/01/2022	Paydown		252,996	252,996	259,163	258,522	0	(5,526)	0	(5,526)	0	252,996	0	0	0	1,017	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		03/01/2022	Paydown		633,982	633,982	617,758	619,075	0	14,907	0	14,907	0	633,982	0	0	0	3,115	02/01/2043	1.A
31417E-ZA-2	Fannie Mae AB7936 3.000% 02/01/43		03/01/2022	Paydown		173,003	173,003	168,543	168,772	0	4,230	0	4,230	0	173,003	0	0	0	683	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		03/01/2022	Paydown		79,959	79,959	81,658	81,503	0	(1,544)	0	(1,544)	0	79,959	0	0	0	664	07/01/2039	1.A
31418A-DB-1	Federal Natl Mtg Assn MA0997 3.000% 02/01/42		03/01/2022	Paydown		461,452	461,452	460,875	460,859	0	592	0	592	0	461,452	0	0	0	1,998	02/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		03/01/2022	Paydown		794,309	794,309	802,748	802,301	0	(7,992)	0	(7,992)	0	794,309	0	0	0	2,757	12/01/2042	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		03/01/2022	Paydown		32,298	32,298	30,605	30,717	0	1,580	0	1,580	0	32,298	0	0	0	188	09/01/2040	1.A
31419C-3V-3	Fannie Mae AE2611 3.500% 09/01/40		03/01/2022	Paydown		175,779	175,779	164,134	165,008	0	10,771	0	10,771	0	175,779	0	0	0	893	09/01/2040	1.A
31419C-BX-0	Fannie Mae AE1853 4.000% 08/01/40		03/01/2022	Paydown		104,705	104,705	103,187	103,187	0	1,518	0	1,518	0	104,705	0	0	0	751	08/01/2040	1.A
31419C-Z4-8	Fannie Mae AE2562 4.000% 09/01/40		03/01/2022	Paydown		107,562	107,562	105,915	106,338	0	1,224	0	1,224	0	107,562	0	0	0	608	09/01/2040	1.A
31419D-LQ-2	Fannie Mae AE3034 3.500% 09/01/40		03/01/2022	Paydown		6,035	6,035	5,688	5,785	0	249	0	249	0	6,035	0	0	0	35	09/01/2040	1.A
31419E-XR-5	Fannie Mae AE4287 3.500% 09/01/40		03/01/2022	Paydown		127,160	127,160	123,007	123,237	0	3,923	0	3,923	0	127,160	0	0	0	744	09/01/2040	1.A
31419G-YQ-1	Fannie Mae AE6118 3.500% 10/01/40		03/01/2022	Paydown		117,138	117,138	118,858	118,742	0	(1,604)	0	(1,604)	0	117,138	0	0	0	521	10/01/2040	1.A
31419K-KE-4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2022	Paydown		335,189	335,189	333,454	333,520	0	1,668	0	1,668	0	335,189	0	0	0	1,651	11/01/2040	1.A
31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2022	Paydown		65,583	65,583	63,861	64,019	0	1,564	0	1,564	0	65,583	0	0	0	502	12/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.345% 10/25/52		03/25/2022	Paydown		13,818	13,818	15,105	15,029	0	(1,212)	0	(1,212)	0	13,818	0	0	0	94	10/25/2052	1.B
442331-S6-2	HOUSTON TX 6.290% 03/01/32		03/01/2022	Call 100.0000		515,000	515,000	624,355	597,134	0	(1,047)	0	(1,047)	0	596,087	0	(81,087)	(81,087)	16,197	03/01/2032	1.D FE
69848A-AA-6	PAINHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		01/15/2022	Redemption 100.0000		118,755	118,755	118,755	118,755	0	0	0	0	0	118,755	0	0	0	2,366	07/15/2048	1.E FE
91176V-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI IO 0.543% 05/15/33		03/01/2022	Paydown		0	0	28,815	19,755	0	(19,755)	0	(19,755)	0	0	0	0	0	579	05/15/2033	1.A
090999999. Subtotal - Bonds - U.S. Special Revenues						45,440,027	45,440,027	45,399,755	45,649,183	0	(133,430)	0	(133,430)	0	45,521,114	0	(81,087)	(81,087)	305,119	XXX	XXX
001118-AA-2	AES Hawaii Inc 6.870% 06/30/22		03/31/2022	Redemption 100.0000		119,500	119,500	119,500	119,500	0	0	0	0	0	119,500	0	0	0	2,052	06/30/2022	5.C
001768-AA-4	AMF Florence 3.210% 12/31/35		03/31/2022	Redemption 100.0000		27,136	27,136	27,136	27,136	0	0	0	0	0	27,136	0	0	0	218	12/31/2035	2.C PL
00800*-AD-4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2022	Redemption 100.0000		313,840	313,840	243,214	261,832	0	2,624	0	2,624	0	264,456	0	49,383	49,383	0	03/01/2028	1.F FE
009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		03/10/2022	Redemption 100.0000		48,861	48,861	48,861	48,861	0	0	0	0	0	48,861	0	0	0	366	11/10/2039	1.F
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		02/15/2022	Redemption 100.0000		342,949	342,949	349,455	348,316	0	(138)	0	(138)	0	348,178	0	(5,229)	(5,229)	8,231	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		03/31/2022	Redemption 100.0000		131,960	131,960	131,960	131,960	0	0	0	0	0	131,960	0	0	0	1,541	06/30/2033	2.C PL
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		01/01/2022	Various Goldman Sachs & Company		921	921	1,057	2,441	0	(1,379)	0	(1,379)	0	1,063	0	(142)	(142)	32	06/30/2035	2.C FE
02209S-AR-4	Altria Group Inc 5.375% 01/31/44		01/25/2022	Redemption 100.0000		5,493,900	5,000,000	5,690,850	5,618,095	0	(1,156)	0	(1,156)	0	5,616,939	0	(123,039)	(123,039)	132,135	01/31/2044	2.B FE
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		02/15/2022	Redemption 100.0000		285,000	285,000	283,652	283,817	0	33	0	33	0	283,850	0	1,150	1,150	5,201	08/15/2030	2.A FE
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2022	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	08/15/2026	3.B FE
02660T-EQ-2	AMERICAN HOME MORTGAGE INVESTM SERIES 20052 CLASS 4A1 2.951% 09/25/45		03/01/2022	Paydown		164,300	164,300	160,065	162,165	0	2,135	0	2,135	0	164,300	0	0	0	659	09/25/2045	1.A FM
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		01/30/2022	Paydown		18,138	18,138	18,295	18,289	0	(152)	0	(152)	0	18,138	0	0	0	147	07/30/2050	2.C FE
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		03/31/2022	Redemption 100.0000		42,912	42,912	42,912	42,912	0	0	0	0	0	42,912	0	0	0	880	09/30/2023	2.C FE
04774#-AA-0	ATLANTA FALCONS Series A 3.590% 09/01/42		03/01/2022	Redemption 100.0000		86,591	86,591	86,591	86,591	0	0	0	0	0	86,591	0	0	0	1,554	09/01/2042	2.B PL

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..04774#-AB-8	ATLANTA FALCONS Series B 3.590% 09/01/42		03/01/2022	Redemption 100.0000		57,728	57,728	57,728	57,728	0	0	0	0	0	57,728	0	0	0	1,036	09/01/2042	2.B PL
..055260-BF-1	BAT CAPITAL CORP 4.540% 08/15/47		01/25/2022	Various		7,990,659	8,000,000	8,088,255	8,085,354	0	(118)	0	(118)	0	8,085,235	0	(94,576)	(94,576)	158,900	08/15/2047	2.B FE
..055260-BQ-7	BAT CAPITAL CORP 5.282% 04/02/50		01/13/2022	Citigroup Global		2,228,760	2,000,000	2,464,580	2,451,660	0	(422)	0	(422)	0	2,451,239	0	(222,479)	(222,479)	31,105	04/02/2050	2.B FE
..05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		03/15/2022	Redemption 100.0000		100,796	100,796	100,796	100,796	0	0	0	0	0	100,796	0	0	0	595	11/15/2032	1.F
..07123#-AA-1	BATON ROUGE 4.320% 11/15/37		03/15/2022	Redemption 100.0000		23,294	23,294	23,294	23,294	0	0	0	0	0	23,294	0	0	0	168	11/15/2037	1.F
..084423-AS-1	Berkley WR 4.625% 03/15/22		03/15/2022	Maturity		2,000,000	2,000,000	1,992,400	1,999,811	0	189	0	189	0	2,000,000	0	0	0	46,250	03/15/2022	2.A FE
..101137-AT-4	Boston Scientific Corp 4.550% 03/01/39		03/17/2022	Call 108.0530		275,535	255,000	253,572	253,707	0	0	0	0	0	253,718	0	1,282	1,282	26,852	03/01/2039	2.B FE
..11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		03/15/2022	Redemption 100.0000		1,141	1,141	1,141	1,141	0	0	0	0	0	1,141	0	0	0	8	03/15/2035	1.F FE
..11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		03/20/2022	Redemption 100.0000		58,728	58,728	58,200	58,331	0	17	0	17	0	58,348	0	379	379	558	03/20/2033	1.F FE
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2022	Redemption 100.0000		61,399	61,399	62,517	62,297	0	(25)	0	(25)	0	62,271	0	(873)	(873)	507	12/15/2032	1.F FE
..115236-AE-1	Brown & Brown Inc 4.200% 03/17/32		03/16/2022	Goldman Sachs & Company		5,044,400	5,000,000	4,982,200	0	0	4	0	4	0	4,982,204	0	62,196	62,196	583	03/17/2032	
..12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		03/15/2022	Paydown		11,181	11,181	11,173	11,174	0	7	0	7	0	11,181	0	0	0	48	02/15/2050	1.A FE
..12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		03/15/2022	Paydown		1,042	1,042	1,041	1,041	0	0	0	0	0	1,042	0	0	0	7	02/15/2050	1.E FE
..125328-AA-8	Burlington Northern Santa Fe Railway Ser D 5.660% 01/15/23		01/15/2022	Redemption 100.0000		95,240	95,240	95,240	95,240	0	0	0	0	0	95,240	0	0	0	2,695	01/15/2023	1.C
..12533#-AA-5	Burlington Northern Santa Fe Railway Ser E 5.660% 01/15/23		01/15/2022	Redemption 100.0000		145,776	145,776	145,776	145,776	0	0	0	0	0	145,776	0	0	0	4,125	01/15/2023	1.C
..12533*-AA-9	Burlington Northern Santa Fe Railway Ser F 5.660% 01/15/23		01/15/2022	Redemption 100.0000		108,390	108,390	108,390	108,390	0	0	0	0	0	108,390	0	0	0	3,067	01/15/2023	1.C
..12533@-AA-7	Burlington Northern Santa Fe Railway Ser G 5.660% 01/15/23		01/15/2022	Redemption 100.0000		78,829	78,829	78,829	78,829	0	0	0	0	0	78,829	0	0	0	2,231	01/15/2023	1.C
..12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2 3.000% 07/25/43		03/01/2022	Paydown		148,418	148,418	148,510	148,213	0	204	0	204	0	148,418	0	0	0	621	07/25/2043	1.A
..12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		03/01/2022	Paydown		118,550	118,550	120,624	118,797	0	(247)	0	(247)	0	118,550	0	0	0	759	02/25/2045	1.A
..12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		01/15/2022	Redemption 100.0000		6,477	6,477	6,477	6,477	0	0	0	0	0	6,477	0	0	0	18	03/31/2044	1.C Z
..12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		02/15/2022	Redemption 100.0000		7,368	7,368	7,368	7,368	0	0	0	0	0	7,368	0	0	0	41	03/31/2044	1.C FE
..12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		03/15/2022	Redemption 100.0000		7,389	7,389	7,389	7,389	0	0	0	0	0	7,389	0	0	0	62	03/31/2044	1.E
..14987B-AE-3	CC HOLDINGS GS V LLC/CRO 3.849% 04/15/23		03/21/2022	Call 102.1610		2,554,025	2,500,000	2,512,650	2,502,237	0	(369)	0	(369)	0	2,501,867	0	(1,867)	(1,867)	95,723	04/15/2023	2.B FE
..17315C-AM-9	CITIGROUP MTS LOAN TRUST INC REMIC 2009-3 443 2.427 2.494% 02/10/51		03/01/2022	Paydown		78,023	78,023	76,414	77,248	0	775	0	775	0	78,023	0	0	0	415	02/10/2051	1.A FM
..22160@-AA-6	COSTCO 3.910% 06/20/43		02/20/2022	Redemption 100.0000		28,256	28,256	28,256	28,256	0	0	0	0	0	28,256	0	0	0	138	06/20/2043	1.B FE
..22160@-AA-6	COSTCO 3.910% 06/20/43		03/20/2022	Redemption 100.0000		14,197	14,197	14,197	14,197	0	0	0	0	0	14,197	0	0	0	139	06/20/2043	1.D FE
..22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 2.484% 11/25/34		03/01/2022	Paydown		77,244	77,244	77,485	77,421	0	(177)	0	(177)	0	77,244	0	0	0	305	11/25/2034	1.A FM
..233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A21 4.030% 11/20/47		02/20/2022	Paydown		30,613	30,613	30,620	30,619	0	(7)	0	(7)	0	30,613	0	0	0	308	11/20/2047	2.B FE
..233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		02/20/2022	Paydown		12,500	12,500	12,977	12,975	0	(475)	0	(475)	0	12,500	0	0	0	126	05/20/2049	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1 2.398% 06/25/34		03/01/2022	Paydown Redemption	100.0000	11,147	11,147	10,485	10,737	0	410	0	410	0	11,147	0	0	0	45	06/25/2034	1.A FM
25654-AA-0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2022	Redemption	100.0000	540,219	540,219	540,219	540,219	0	0	0	0	0	540,219	0	0	0	30,576	03/31/2030	2.B FE
25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		01/25/2022	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047	2.A FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		01/25/2022	Paydown		1,250	1,250	1,278	1,278	0	(28)	0	(28)	0	1,250	0	0	0	13	07/25/2048	2.A FE
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.328% 07/25/48		01/25/2022	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	189	07/25/2048	2.A FE
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		01/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	23	10/25/2049	2.A FE
26441Y-AY-3	Duke Realty LP 3.750% 12/01/24		01/20/2022	Wells Fargo Redemption	100.0000	9,515,430	9,000,000	8,898,930	8,966,582	0	689	0	689	0	8,967,271	0	548,159	548,159	49,688	12/01/2024	2.A FE
27004-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39		01/15/2022	Redemption	100.0000	208,999	208,999	208,999	208,999	0	0	0	0	0	208,999	0	0	0	4,786	01/15/2039	2.B PL
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 2.196% 06/25/34		03/01/2022	Paydown Redemption	100.0000	107,505	107,505	103,675	104,418	0	3,087	0	3,087	0	107,505	0	0	0	515	06/25/2034	1.A FM
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		03/15/2022	Redemption	100.0000	63,288	63,288	76,262	75,401	0	(97)	0	(97)	0	75,303	0	(12,016)	(12,016)	1,922	03/15/2050	1.C FE
36260-AA-3	GSRP Portfolio 2 3.100% 06/29/46		03/31/2022	Redemption	100.0000	8,262	8,262	8,262	8,262	0	0	0	0	0	8,262	0	0	0	64	06/29/2046	2.C PL
36804P-AF-3	GATX Financial 144A 5.697% 01/02/25		01/02/2022	Redemption	100.0000	20,609	20,609	20,609	20,609	0	0	0	0	0	20,609	0	0	0	728	01/02/2025	2.B FE
36877-AA-2	GENCONN ENRGY LLC No. R-28 4.730% 07/25/41		01/15/2022	Redemption	100.0000	287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1.G PL
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A 2.630% 04/15/55		03/15/2022	Paydown		39,766	39,766	39,746	39,747	0	20	0	20	0	39,766	0	0	0	149	04/15/2055	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		03/15/2022	Paydown		38,121	38,121	38,190	38,189	0	(68)	0	(68)	0	38,121	0	0	0	176	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		03/15/2022	Paydown		89,335	89,335	89,293	89,295	0	41	0	41	0	89,335	0	0	0	527	10/15/2052	1.A FE
38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B 3.860% 04/15/55		03/16/2022	Paydown		1,616	1,616	1,616	1,616	0	0	0	0	0	1,616	0	0	0	16	04/15/2055	1.F FE
39949-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		03/15/2022	Redemption	100.0000	8,940	8,940	8,940	8,940	0	0	0	0	0	8,940	0	0	0	63	10/15/2047	1.E PL
39950-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A 4.480% 11/15/39		03/15/2022	Redemption	100.0000	85,514	85,514	85,514	85,514	0	0	0	0	0	85,514	0	0	0	639	11/15/2039	2.B PL
39951-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		03/15/2022	Redemption	100.0000	3,257	3,257	3,257	3,257	0	0	0	0	0	3,257	0	0	0	31	04/15/2048	1.C FE
402524-AE-2	Gulf South Pipeline 4.000% 06/15/22		03/21/2022	Call	100.0000	3,000,000	3,000,000	2,989,230	2,999,414	0	280	0	280	0	2,999,695	0	305	305	32,000	06/15/2022	2.C FE
40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		03/20/2022	Paydown		92,210	92,210	92,080	92,083	0	127	0	127	0	92,210	0	0	0	505	09/20/2047	1.A FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		03/20/2022	Paydown		73,768	73,768	75,592	75,537	0	(1,769)	0	(1,769)	0	73,768	0	0	0	486	09/20/2047	1.A FE
42208-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		03/31/2022	Redemption	100.0000	119,535	119,535	119,535	119,535	0	0	0	0	0	119,535	0	0	0	1,247	11/30/2030	1.A
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		03/20/2022	Paydown		116,546	116,546	116,494	116,496	0	50	0	50	0	116,546	0	0	0	710	09/20/2040	1.A FE
42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		03/20/2022	Paydown		96,392	96,392	96,381	96,382	0	10	0	10	0	96,392	0	0	0	605	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		03/20/2022	Paydown		64,269	64,269	64,263	64,263	0	6	0	6	0	64,269	0	0	0	443	09/20/2041	1.A FE
42770W-AA-7	Hero Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		03/20/2022	Paydown		126,881	126,881	127,535	127,526	0	(644)	0	(644)	0	126,881	0	0	0	774	09/20/2041	1.A FE

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		03/20/2022	Paydown		71,253	71,253	70,452	70,465	0	788	0	788	0	71,253	0	0	0	338	09/20/2042	1.A FE
42770X-AC-1	HERO Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		03/22/2022	Paydown		58,166	58,166	59,619	59,567	0	(1,401)	0	(1,401)	0	58,166	0	0	0	350	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		03/20/2022	Paydown		285,937	285,937	293,029	292,852	0	(6,915)	0	(6,915)	0	285,937	0	0	0	1,706	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		03/20/2022	Paydown		116,908	116,908	119,816	119,742	0	(2,834)	0	(2,834)	0	116,908	0	0	0	770	09/20/2048	1.A FE
42771T-AA-3	HERO Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		03/20/2022	Paydown		197,747	197,747	197,761	197,761	0	(14)	0	(14)	0	197,747	0	0	0	1,443	09/20/2041	1.A FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		03/15/2022	Redemption 100.0000		27,624	27,624	27,624	27,624	0	0	0	0	0	27,624	0	0	0	155	10/15/2040	1.F
43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 1.185% 12/25/34		03/25/2022	Paydown		68,208	68,208	61,302	62,157	0	6,051	0	6,051	0	68,208	0	0	0	84	12/25/2034	1.A FM
44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		02/28/2022	Call 100.0000		44,250	44,250	28,763	28,763	0	0	0	0	0	28,763	0	15,488	15,488	489	05/31/2033	2.A PL
451102-BM-8	ICAPN ENTERPRISES/FIN 6.750% 02/01/24		02/18/2022	Call 100.0000		2,000,000	2,000,000	2,070,000	2,001,364	0	(1,364)	0	(1,364)	0	2,000,000	0	0	0	73,875	02/01/2024	3.C FE
45665Q-AF-0	INFINITY PROPERTY & CASU 5.000% 09/19/22		03/25/2022	Call 101.7400		10,174,000	10,000,000	10,170,880	10,014,936	0	(4,730)	0	(4,730)	0	10,010,207	0	(10,207)	(10,207)	432,333	09/19/2022	2.B FE
46433B-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		03/15/2022	Redemption 100.0000		3,900	3,900	3,900	3,900	0	0	0	0	0	3,900	0	0	0	22	06/15/2039	1.E PL
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		02/25/2022	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	419	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		03/01/2022	Paydown		339,183	339,183	338,388	338,429	0	754	0	754	0	339,183	0	0	0	1,865	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.500% 01/25/47		03/01/2022	Paydown		1,307,757	1,307,757	1,273,444	1,274,980	0	32,777	0	32,777	0	1,307,757	0	0	0	5,972	01/25/2047	1.A
46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		03/15/2022	Redemption 100.0000		9,423	9,423	9,705	9,691	0	(1)	0	(1)	0	9,689	0	(267)	(267)	78	01/15/2050	1.G
46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		01/15/2022	Redemption 100.0000		4,688	4,688	4,829	4,821	0	0	0	0	0	4,821	0	(133)	(133)	16	01/15/2050	2.B Z
48121B-AD-3	JRD HOLDINGS LLC Series 2014B No. RB-47 4.130% 03/27/24		03/27/2022	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024	2.B PL
48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		03/15/2022	Redemption 100.0000		1,950	1,950	1,950	1,950	0	0	0	0	0	1,950	0	0	0	10	12/31/2035	2.C Z
50180L-AE-0	Lehman UBS Comm Mtg Trust REMIC Ser 2008-C1 CI AJ 6.318% 04/15/41		02/11/2022	Paydown		649,917	657,227	383,291	383,291	0	0	0	0	0	383,291	0	266,626	266,626	77,849	04/15/2041	1.D FM
521615-AA-2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/15/2022	Redemption 100.0000		155,134	155,134	164,771	164,653	0	(236)	0	(236)	0	164,417	0	(9,283)	(9,283)	2,558	06/15/2033	3.A FE
52467B-AJ-4	Stop & Shop 7.539% 11/15/26		03/15/2022	Redemption 100.0000		79,419	79,419	80,240	79,650	0	(7)	0	(7)	0	79,643	0	(224)	(224)	991	11/15/2026	2.C Z
55617L-AA-0	MACY'S RETAIL HLDGS LLC 6.650% 07/15/24		03/12/2022	Call 111.2890		2,225,780	2,000,000	2,048,731	2,032,214	0	(2,322)	0	(2,322)	0	2,029,892	0	(29,892)	(29,892)	313,338	07/15/2024	3.A FE
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		03/01/2022	Paydown		123,050	123,050	128,895	127,810	0	(4,760)	0	(4,760)	0	123,050	0	0	0	847	03/25/2033	1.A FM
59524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		02/01/2022	Various		140,311	140,311	141,859	141,694	0	2	0	2	0	141,696	0	(1,385)	(1,385)	3,718	08/01/2050	2.B FE
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		03/31/2022	Redemption 100.0000		71,534	71,534	71,534	71,534	0	0	0	0	0	71,534	0	0	0	1,111	06/30/2027	1.F PL
64760B-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		03/15/2022	Redemption 100.0000		125,777	125,777	125,777	125,777	0	0	0	0	0	125,777	0	0	0	896	08/15/2032	1.G
64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		03/15/2022	Redemption 100.0000		68,381	68,381	68,381	68,381	0	0	0	0	0	68,381	0	0	0	510	03/15/2033	1.G
651587-AF-4	NewMarket Corp 4.100% 12/15/22		03/15/2022	Call 102.0280		19,385,320	19,000,000	19,544,440	19,062,725	0	(13,068)	0	(13,068)	0	19,049,657	0	(49,657)	(49,657)	580,070	12/15/2022	2.B FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		03/01/2022	Redemption 100.0000		10,628	10,628	11,254	11,194	0	(3)	0	(3)	0	11,191	0	(563)	(563)	290	09/01/2050	1.G FE
67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46		03/01/2022	Paydown		205,695	205,695	206,241	205,548	0	147	0	147	0	205,695	0	0	0	1,178	04/25/2046	1.A

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69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		03/20/2022	Paydown		1,011,930	1,011,930	1,011,930	1,011,930	.0	.0	.0	.0	.0	1,011,930	.0	.0	.0	.11,230	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		03/20/2022	Paydown		1,011,930	1,011,930	1,011,930	1,011,930	.0	.0	.0	.0	.0	1,011,930	.0	.0	.0	.11,230	09/20/2049	1.A FE
69373V-AC-9	Pacefunding SERIES 20181A CLASS BA 6.170% 09/20/49		03/20/2022	Paydown		238,296	238,296	238,296	238,296	.0	.0	.0	.0	.0	238,296	.0	.0	.0	.3,659	09/20/2049	2.B FE
69373V-AD-7	Pacefunding SERIES 20181A CLASS BB 6.170% 09/20/49		03/20/2022	Paydown		163,452	163,452	163,452	163,452	.0	.0	.0	.0	.0	163,452	.0	.0	.0	.2,510	09/20/2049	2.B FE
69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430% 09/20/49		03/20/2022	Paydown		726,119	726,119	726,119	726,119	.0	.0	.0	.0	.0	726,119	.0	.0	.0	.7,946	09/20/2049	1.A FE
69375H-AB-0	Pacefunding SERIES 20191A CLASS BA 7.100% 09/20/49		03/20/2022	Paydown		167,296	167,296	167,296	167,296	.0	.0	.0	.0	.0	167,296	.0	.0	.0	.3,002	09/20/2049	2.B FE
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430% 09/20/49		01/20/2022	Paydown		6,766	6,766	6,766	6,766	.0	.0	.0	.0	.0	6,766	.0	.0	.0	.25	09/20/2049	1.A FE
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430% 09/20/49		03/20/2022	Paydown		1,013,468	1,013,468	1,013,468	1,013,468	.0	.0	.0	.0	.0	1,013,468	.0	.0	.0	.11,154	09/20/2049	1.A PL
69375H-AD-6	Pacefunding SERIES 20191A CLASS BB 7.100% 09/20/49		03/20/2022	Paydown		215,172	215,172	215,172	215,172	.0	.0	.0	.0	.0	215,172	.0	.0	.0	.3,862	09/20/2049	2.B FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		03/19/2022	Paydown		1,741,226	1,741,226	1,741,226	1,741,226	.0	.0	.0	.0	.0	1,741,226	.0	.0	.0	.21,139	09/22/2053	1.A FE
69375P-AB-2	Pacefunding SERIES 20182A CLASS AB 7.110% 09/22/53		03/19/2022	Paydown		28,550	28,550	28,550	28,550	.0	.0	.0	.0	.0	28,550	.0	.0	.0	.500	09/22/2053	2.B FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		03/19/2022	Paydown		1,175,231	1,175,231	1,175,231	1,175,231	.0	.0	.0	.0	.0	1,175,231	.0	.0	.0	.14,268	09/22/2053	1.A FE
69375P-AD-8	Pacefunding SERIES 20182A CLASS BB 7.110% 09/22/53		03/19/2022	Paydown		40,108	40,108	40,108	40,108	.0	.0	.0	.0	.0	40,108	.0	.0	.0	.819	09/22/2053	2.B FE
724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30		01/15/2022	Redemption	100.0000	86,250	86,250	109,243	107,712	.0	(107)	.0	(107)	.0	107,606	.0	(21,356)	(21,356)	.3,234	01/15/2030	2.B FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A21 4.666% 09/05/48		03/05/2022	Paydown		42,500	42,500	42,500	42,500	.0	.0	.0	.0	.0	42,500	.0	.0	.0	.496	09/05/2048	2.C FE
74922T-AA-4	Residential Accredit Loans I SERIES 20070H4 CLASS A1 0.635% 05/25/37		03/25/2022	Paydown		40,795	40,795	38,551	39,241	.0	1,554	.0	1,554	.0	40,795	.0	.0	.0	.27	05/25/2037	1.A FM
74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		03/01/2022	Paydown		37,525	37,525	35,490	.0	.0	2,035	.0	2,035	.0	37,525	.0	.0	.0	.78	02/25/2052	1.A FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		01/10/2022	Redemption	100.0000	6,697	6,697	6,697	6,697	.0	.0	.0	.0	.0	6,697	.0	.0	.0	.21	02/10/2049	2.A YE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		03/10/2022	Redemption	100.0000	13,457	13,457	13,457	13,457	.0	.0	.0	.0	.0	13,457	.0	.0	.0	.105	02/10/2049	2.A
754907-AA-1	RAYONIER INC 3.750% 04/01/22		01/04/2022	Call	100.0000	8,000,000	8,000,000	7,995,710	7,999,881	.0	.4	.0	.4	.0	7,999,885	.0	.115	.115	.77,500	04/01/2022	2.C FE
759470-AQ-3	RELIANCE HOLDINGS USA 5.400% 02/14/22		02/14/2022	Various		9,000,000	9,000,000	8,970,670	8,997,701	.0	2,299	.0	2,299	.0	9,000,000	.0	.0	.0	.243,000	02/14/2022	2.B FE
75973L-AA-6	Renew 2017-1 SERIES 20171A CLASS A 3.670% 09/20/52		03/20/2022	Paydown		42,558	42,558	42,546	42,547	.0	.11	.0	.11	.0	42,558	.0	.0	.0	.271	09/20/2052	1.A FE
759748-AA-0	RENEWABLE ENGY 4.110% 03/31/35		03/31/2022	Various		177,356	177,356	177,356	177,356	.0	.0	.0	.0	.0	177,356	.0	.0	.0	.3,645	03/31/2035	2.B FE
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		01/12/2022	Citigroup Global		5,090,136	4,325,000	5,252,150	5,217,418	.0	(785)	.0	(785)	.0	5,216,634	.0	(126,498)	(126,498)	.104,719	08/15/2045	2.B FE
772739-AQ-1	ROCK-TENN CO 4.000% 03/01/23		03/22/2022	Call	102.1380	10,356,793	10,140,000	10,395,934	10,173,165	.0	(7,775)	.0	(7,775)	.0	10,165,390	.0	(25,390)	(25,390)	.443,253	03/01/2023	2.B FE
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2022	Redemption	100.0000	118,636	118,636	118,636	118,636	.0	.0	.0	.0	.0	118,636	.0	.0	.0	.816	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 0.847% 05/20/35		03/20/2022	Paydown		32,499	32,499	29,483	30,303	.0	2,196	.0	2,196	.0	32,499	.0	.0	.0	.26	05/20/2035	1.A FM
81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2 2.500% 04/25/43		03/01/2022	Paydown		76,318	76,318	68,450	71,244	.0	5,074	.0	5,074	.0	76,318	.0	.0	.0	.297	04/25/2043	1.A
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43		03/01/2022	Paydown		88,744	88,744	83,368	85,153	.0	3,590	.0	3,590	.0	88,744	.0	.0	.0	.389	05/25/2043	1.A

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82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		03/01/2022	Paydown		513,867	513,867	491,940	493,233	0	20,634	0	20,634	0	513,867	0	0	0	3,039	04/25/2047	1.A
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A21 4.336% 01/20/50		03/20/2022	Paydown		5,000	5,000	4,880	4,885	0	115	0	115	0	5,000	0	0	0	36	01/20/2050	2.B FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24		02/01/2022	Various Redemption 100.0000		498,841	498,841	440,759	495,602	0	829	0	829	0	496,431	0	2,410	2,410	15,339	02/01/2024	1.F FE
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30 Spirits of St. Louis BB Club No. R-22		02/15/2022	Redemption 100.0000		188,814	188,814	196,587	195,282	0	(122)	0	(122)	0	195,160	0	(6,346)	(6,346)	3,186	02/15/2030	1.G FE
84860*-AB-9	3.850% 06/30/36		03/31/2022	Various		22,942	22,942	22,942	22,942	0	0	0	0	0	22,942	0	0	0	221	06/30/2036	2.C PL
848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2022	Various		54,289	54,289	54,289	54,289	0	0	0	0	0	54,289	0	0	0	719	06/30/2036	2.C PL
85205T-AK-6	SPIRIT AEROSYSTEMS INC 4.600% 06/15/28 Helios Issuer LLC SERIES 20181A CLASS A		01/06/2022	Bank of America		1,881,000	1,900,000	1,886,054	1,890,154	0	33	0	33	0	1,890,187	0	(9,187)	(9,187)	6,069	06/15/2028	5.A FE
86745J-AA-5	4.870% 07/20/48		01/20/2022	Paydown		275,656	275,656	275,620	275,599	0	58	0	58	0	275,656	0	0	0	6,712	07/20/2048	1.G FE
86745L-AA-0	3.750% 06/20/46		03/20/2022	Paydown		293,816	293,816	293,733	293,739	0	77	0	77	0	293,816	0	0	0	1,928	06/20/2046	1.F FE
86745N-AA-6	Sumnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		01/30/2022	Paydown		45,388	45,388	45,372	45,372	0	16	0	16	0	45,388	0	0	0	380	02/01/2055	1.G FE
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		01/30/2022	Paydown		79,016	79,016	77,850	77,927	0	1,088	0	1,088	0	79,016	0	0	0	1,049	04/30/2049	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55		01/30/2022	Paydown		60,923	60,923	60,894	60,895	0	29	0	29	0	60,923	0	0	0	550	01/30/2055	1.F FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		03/30/2022	Paydown		110,199	110,199	110,193	110,192	0	7	0	7	0	110,199	0	0	0	1,096	06/30/2054	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		02/20/2022	Paydown		153,150	153,150	153,106	153,104	0	46	0	46	0	153,150	0	0	0	2,175	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		03/10/2022	Redemption		88	88	88	88	0	0	0	0	0	88	0	0	0	1	10/10/2053	1.E FE
87289B-AA-2	TCF DLF VIII 2018 CLO LLS Class A-1 Note 2.412% 02/28/30		03/28/2022	Paydown Redemption 96.9953		1,882,750	1,882,750	1,882,750	1,644,829	0	0	0	0	0	1,882,750	0	0	0	7,184	02/28/2030	1.A FE
87305N-AV-0	TTX Ser 2004-A1 5.453% 01/02/22		01/02/2022	Redemption		88,682	91,429	91,429	91,429	0	0	0	0	0	91,429	0	(2,747)	(2,747)	0	01/02/2022	1.F
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		02/25/2022	Paydown		19,375	19,375	20,614	20,459	0	(1,084)	0	(1,084)	0	19,375	0	0	0	241	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A21I 4.940% 11/25/48		02/28/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	309	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		03/30/2022	Redemption 100.0000		112,542	112,542	112,542	112,542	0	0	0	0	0	112,542	0	0	0	1,703	12/30/2023	2.B FE
88159T-AA-8	SolarCity Corporation d/b/a T SERIES 20172A CLASS A 4.120% 02/20/48		02/20/2022	Paydown Redemption 100.0000		247,883	247,883	247,204	247,241	0	641	0	641	0	247,883	0	0	0	5,107	02/20/2048	1.G FE
89307*-AA-7	TRANS BAY CABLE 2.930% 06/30/47		03/31/2022	Call 100.0000		76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047	1.E PL
902494-AT-0	Tyson Foods Inc 4.500% 06/15/22		03/15/2022	Redemption 100.0000		7,000,000	7,000,000	7,082,390	7,001,854	0	(2,295)	0	(2,295)	0	6,999,559	0	441	441	78,750	06/15/2022	2.B FE
90363B-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		01/08/2022	Redemption 100.0000		208,401	208,401	208,401	208,401	0	0	0	0	0	208,401	0	0	0	3,428	07/08/2036	1.G FE
90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		03/31/2022	Redemption 100.0000		76,998	76,998	76,998	76,998	0	0	0	0	0	76,998	0	0	0	1,486	03/30/2040	2.C Z
90783W-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		01/02/2022	Redemption 100.0000		555,750	555,750	548,191	552,803	0	4	0	4	0	552,807	0	2,943	2,943	16,300	07/02/2030	1.D FE
90931B-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		03/01/2022	Redemption 100.0000		110,159	110,159	105,886	106,742	0	90	0	90	0	106,832	0	3,327	3,327	1,928	03/01/2030	1.F FE
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		01/07/2022	Various Redemption 100.0000		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	4,096	01/07/2030	2.B FE
90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		03/01/2022	Redemption		99,130	99,130	99,061	99,078	0	5	0	5	0	99,083	0	48	48	1,834	03/01/2030	2.B FE

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91845#-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		03/15/2022	Various		52,971	52,971	52,971	52,971	0	0	0	0	0	52,971	0	0	0	337	05/15/2035	2.A
92783#-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2022	Redemption	100,000	56,731	56,731	56,731	56,731	0	0	0	0	0	56,731	0	0	0	557	06/30/2030	1.F PL
92922F-4M-7	WAMU Mortgage Pass-Through Cer Series 2005-AR13 0.735% 10/25/45		03/25/2022	Paydown		34,276	34,276	32,552	32,961	0	1,315	0	1,315	0	34,276	0	0	0	41	10/25/2045	1.A FM
933638-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 0.975% 01/25/47		03/01/2022	Paydown		58,955	58,955	57,333	57,384	0	1	0	1	0	57,385	0	1,570	1,570	320	01/25/2047	1.D FM
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		03/15/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	243	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		03/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	128	06/15/2049	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		03/15/2022	Various	100,000	17,138	17,138	23,673	23,041	0	(31)	0	(31)	0	23,010	0	(5,872)	(5,872)	578	03/15/2057	1.C FE
96038#-AA-8	WESTIN 4.453% 07/15/47		03/15/2022	Redemption	100,000	29,315	29,315	29,315	29,315	0	0	0	0	0	29,315	0	0	0	218	07/15/2047	1.D PL
96928*-FP-7	KRAFT FOODS GPP 4.470% 01/15/35		03/15/2022	Redemption	100,000	174,861	174,861	174,861	174,861	0	0	0	0	0	174,861	0	0	0	1,304	01/15/2035	2.C
97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		03/31/2022	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1.F PL
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.909% 06/20/44		03/01/2022	Paydown		41,614	41,614	43,083	42,964	0	(1,351)	0	(1,351)	0	41,614	0	0	0	187	06/20/2044	1.A
97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		03/01/2022	Paydown		134,347	134,347	134,683	134,254	0	93	0	93	0	134,347	0	0	0	1,141	06/20/2045	1.A
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2022	Various		256,000	256,000	241,874	244,897	0	69	0	69	0	244,966	0	11,034	11,034	4,224	01/15/2030	1.G FE
257559-AJ-3	Domtar Corp 6.250% 09/01/42		01/07/2022	Various		3,333,000	3,300,000	3,427,902	3,415,449	0	(47)	0	(47)	0	3,415,402	0	(115,402)	(115,402)	105,188	09/01/2042	3.B FE
257559-AK-0	Domtar Corp 6.750% 02/15/44		01/07/2022	Various		8,721,350	8,635,000	9,496,467	9,417,760	0	(292)	0	(292)	0	9,417,468	0	(782,468)	(782,468)	316,257	02/15/2044	3.B FE
448055-AK-9	HUSKY ENERGY INC 4.000% 04/15/24	A	01/14/2022	RW Pressprich		3,172,200	3,000,000	2,993,730	2,998,378	0	32	0	32	0	2,998,410	0	173,790	173,790	31,000	04/15/2024	2.C FE
034863-BB-5	ANGLO AMERICAN CAPITAL 3.875% 03/16/29	D	03/15/2022	JP Morgan		998,960	1,000,000	993,520	0	0	2	0	2	0	993,522	0	5,438	5,438	108	03/16/2029	
04016G-BB-3	APES CLO Ltd SERIES 201640A CLASS A1 1.124% 01/15/29	D	01/15/2022	Paydown		398,494	398,494	398,494	398,494	0	0	0	0	0	398,494	0	0	0	537	01/15/2029	1.A FE
04018A-AE-9	APES CLO Ltd SERIES 202058A CLASS B 1.791% 01/15/33	D	02/11/2022	Call	100,000	13,080,000	13,080,000	13,082,616	13,082,504	0	(12)	0	(12)	0	13,082,492	0	(2,492)	(2,492)	73,392	01/15/2033	1.C FE
04941G-AL-2	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 1.310% 11/17/27	D	02/18/2022	Paydown		124,694	124,694	116,589	118,421	0	6,272	0	6,272	0	124,694	0	0	0	315	11/17/2027	1.A FE
14311M-AS-5	Carlyle Global Market Strateg SERIES 20153A CLASS BR 2.217% 07/28/28	D	02/23/2022	Call	100,000	4,475,000	4,475,000	4,475,000	4,475,000	0	0	0	0	0	4,475,000	0	0	0	30,320	07/28/2028	1.D FE
23636A-AX-9	DANSKE BANK A/S 5.000% 01/12/23	D	01/12/2022	Call	100,000	2,000,000	2,000,000	2,075,118	2,001,467	0	(1,467)	0	(1,467)	0	2,000,000	0	0	0	50,000	01/12/2023	2.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40	D	03/31/2022	Redemption	100,000	304,325	304,325	305,629	305,545	0	(18)	0	(18)	0	305,528	0	(1,203)	(1,203)	4,474	09/30/2040	1.C FE
38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 1.419% 10/29/29	D	01/29/2022	Paydown		52,759	52,759	52,759	52,759	0	0	0	0	0	52,759	0	0	0	171	10/29/2029	1.A FE
381362-AU-6	GoldenTree Credit Opportuniti SERIES 20121A CLASS BR2 3.166% 06/15/34	D	03/15/2022	Paydown		3,310,680	3,310,680	3,310,680	3,310,680	0	0	0	0	0	3,310,680	0	0	0	10,876	06/15/2034	1.C FE
40049J-AV-9	Grupo Televisa SA ADR 6.625% 03/18/25	D	03/30/2022	Various		2,650,907	2,400,000	2,405,763	2,401,644	0	(119)	0	(119)	0	2,401,524	0	(1,524)	(1,524)	335,707	03/18/2025	2.A FE
40052V-AB-0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D	01/25/2022	Maturity		1,400,000	1,400,000	1,406,661	1,400,053	0	(53)	0	(53)	0	1,400,000	0	0	0	31,500	01/25/2022	2.B FE
46616K-AQ-7	JFIN CLO Ltd SERIES 20131A CLASS BR 3.409% 01/20/30	D	01/01/2022	ATHENE		(6)	0	0	0	0	0	0	0	0	0	0	(6)	(6)	0	01/20/2030	1.F FE
48273L-AC-6	KVK CLO Ltd SERIES 20181A CLASS B 2.130% 05/20/29	D	02/22/2022	Call	100,000	1,000,000	1,000,000	1,000,200	1,000,190	0	1	0	1	0	1,000,192	0	(192)	(192)	4,625	05/20/2029	1.A FE
50188W-AE-8	LOM Ltd Partnership SERIES 20A CLASS AR 1.299% 10/20/27	D	01/20/2022	Paydown		426,202	426,202	381,451	391,661	0	34,541	0	34,541	0	426,202	0	0	0	1,276	10/20/2027	1.A FE
50189G-AK-8	LOM Ltd Partnership SERIES 22A CLASS A1R 1.419% 10/20/28	D	01/20/2022	Paydown		84,425	84,425	84,425	0	0	0	0	0	0	84,425	0	0	0	279	10/20/2028	1.A Z

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	02/15/2022	Paydown		436,101	436,101	436,094	436,094	0	7	0	7	0	436,101	0	0	0	3,204	03/15/2044	1.F
55283L-AB-1	MAPS LTD SERIES 20191A CLASS B 5.560% 03/15/44	D	02/15/2022	Paydown		23,774	23,774	23,774	23,774	0	0	0	0	0	23,774	0	0	0	220	03/15/2044	3.A FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 1.059% 07/20/29	D	01/20/2022	Paydown		49,304	49,304	49,309	0	0	(5)	(5)	0	49,304	0	0	0	222	07/20/2029	1.A FE	
74980E-AG-3	RR Ltd SERIES 20197A CLASS A2 2.241% 01/15/33	D	02/15/2022	Call 100.0000		1,000,000	1,000,000	1,000,900	0	0	(10)	(10)	0	1,000,890	0	(890)	(890)	1,681	01/15/2033	1.C FE	
74980E-AJ-7	RR Ltd SERIES 20197A CLASS B 2.841% 01/15/33	D	02/15/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	9,319	01/15/2033	1.F FE	
74980E-AL-2	RR Ltd SERIES 20197A CLASS C1 3.991% 01/15/33	D	02/15/2022	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	13,216	01/15/2033	2.B FE	
786584-A0-1	SAFRAN SA Series B No. BR-30 4.280% 02/09/22	D	02/09/2022	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	20,000,000	0	0	0	428,000	02/09/2022	2.A	
83238P-AD-6	Smiths Group PLC 3.625% 10/12/22	D	01/18/2022	R Seelaus & Co		5,101,500	5,000,000	4,989,200	4,999,015	0	65	0	65	4,999,080	0	102,420	102,420	49,340	10/12/2022	2.B FE	
83238P-AD-6	Smiths Group PLC 3.625% 10/12/22	D	02/17/2022	Call 101.5690		5,078,450	5,000,000	4,708,850	4,970,185	0	4,882	0	4,882	4,975,067	0	24,933	24,933	141,384	10/12/2022	2.B FE	
83367T-BT-5	Societe Generale 5.625% 11/24/45	D	01/11/2022	Various		13,198,583	10,419,000	13,183,615	13,085,865	0	(2,248)	0	(2,248)	13,083,617	0	114,966	114,966	79,770	11/24/2045	2.C FE	
92915T-AQ-0	Voya CLO Ltd SERIES 20164A CLASS B1R 1.809% 07/20/29	D	02/28/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	12,503	07/20/2029	1.B FE	
98877E-AJ-2	Z CAPITAL CREDIT PARTNERS CLO SERIES 20151A CLASS BR 1.704% 07/16/27	D	01/16/2022	Paydown		849,095	849,095	847,567	847,625	0	1,471	0	1,471	0	849,095	0	0	0	3,412	07/16/2027	1.A FE
09523#-AF-5	WEIR GROUP PLC Series B No. RB-58 4.270% 02/16/22	D	02/16/2022	Maturity Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	0	0	213,500	02/16/2022	3.A	
P0606#-AA-9	AES Mexico 5.620% 11/26/27	D	03/30/2022			26,195	26,195	26,195	26,195	0	0	0	0	26,195	0	0	0	368	11/26/2027	2.C PL	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					243,658,019	237,071,394	243,168,637	234,946,411	0	77,676	0	77,676	0	242,407,858	0	(275,002)	(275,002)	5,275,250	XXX	XXX
00018K-AC-9	A&R Logistics 7.000% 05/05/25		01/03/2022	Redemption 100.0000		1,845	1,845	1,831	1,836	0	0	0	0	1,836	0	9	9	12	05/05/2025	3.A PL	
00018K-AD-7	A&R Logistics Term 2 1L 7.000% 05/05/25		01/03/2022	Redemption 100.0000		104	104	103	103	0	0	0	0	103	0	0	0	2	05/05/2025	3.A PL	
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Holding 5.750% 05/01/25		01/04/2022	Redemption 100.0000		3,225	3,225	3,209	3,215	0	0	0	0	3,215	0	10	10	16	05/01/2025	2.B PL	
10153K-AC-3	Boulder 4.709% 12/29/25		01/25/2022	Redemption 100.0000		42,235	42,235	41,813	41,954	0	4	0	4	41,958	0	277	277	616	12/29/2025	2.C PL	
10153K-AD-1	Boulder 4.709% 12/29/25		01/25/2022	Redemption 100.0000		2,476	2,476	2,476	2,476	0	0	0	0	2,476	0	0	0	102	12/29/2025	2.C PL	
12695#-AA-9	Chesapeake Urolo CUA Opco 4.985% 08/02/24		01/04/2022	Redemption 100.0000		1,924	1,924	1,900	1,910	0	0	0	0	1,910	0	13	13	16	08/02/2024	4.C PL	
12695#-AB-7	Chesapeake Urolo CUA Opco 4.985% 08/02/24		01/04/2022	Redemption 100.0000		502	502	497	499	0	0	0	0	499	0	3	3	4	08/02/2024	4.C PL	
39808C-A0-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 3.462% 06/30/24		03/31/2022	Redemption 100.0000		798,702	798,702	790,216	795,136	0	746	0	746	795,882	0	2,821	2,821	5,779	06/30/2024	2.A PL	
40471#-AA-4	FIRMA First Lien Term Loan 6.494% 07/13/23		03/31/2022	Redemption 100.0000		7,500	7,500	7,406	7,466	0	5	0	5	7,471	0	29	29	144	07/13/2023	2.C PL	
43789#-AA-5	Smuckers 5.702% 08/31/23		01/01/2022	Redemption 0.0000		0	0	0	3	0	(3)	0	(3)	0	0	0	0	71	08/31/2023	3.A PL	
58154#-AC-4	McKenzie Sports 6.750% 09/18/23		02/28/2022	Redemption 100.0000		146,302	146,302	145,571	145,971	0	13	0	13	145,985	0	318	318	1,553	09/18/2023	3.C FE	
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 3.323% 11/15/26		03/31/2022	Direct-Private Placement		301,950	301,950	301,950	0	0	0	0	0	301,950	0	0	0	1,027	11/15/2026	1.E PL	
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 3.723% 11/15/26		03/31/2022	Direct-Private Placement		37,950	37,950	37,950	0	0	0	0	0	37,950	0	0	0	2,168	11/15/2026	1.G FE	
61033#-AA-1	MONROE Capital Private Feeder Senior Secured C 3.323% 11/15/26		03/31/2022	Direct-Private Placement		301,950	301,950	301,950	0	0	0	0	0	301,950	0	0	0	1,027	11/15/2026	1.E PL	

EO5.11

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 3.723% 11/15/26		03/31/2022	Direct-Private Placement		37,950	37,950	37,950	0	0	0	0	0	0	37,950	0	0	0	2,168	11/15/2026	1.G FE	
..61033*-AA-9	MONROE Capital Private Feeder Senior Secured B 3.323% 11/15/26		03/31/2022	Direct-Private Placement		301,950	301,950	301,950	0	0	0	0	0	0	301,950	0	0	0	1,027	11/15/2026	1.E PL	
..61033*-AB-7	MONROE Capital Private Feeder Junior Secured B 3.723% 11/15/26		03/31/2022	Direct-Private Placement		37,950	37,950	37,950	37,633	0	0	0	0	0	37,950	0	0	0	2,485	11/15/2026	1.G FE	
..61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 3.323% 11/15/26		03/31/2022	Direct-Private Placement		301,950	301,950	301,950	0	0	0	0	0	0	301,950	0	0	0	1,027	11/15/2026	1.E PL	
..61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 3.723% 11/15/26		03/31/2022	Direct-Private Placement		37,950	37,950	37,950	0	0	0	0	0	0	37,950	0	0	0	2,168	11/15/2026	1.G FE	
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		03/04/2022	Redemption 100.0000		769,108	769,108	769,108	697,192	0	0	0	0	0	769,108	0	0	0	0	06/10/2034	2.A PL	
..70559*-AA-4	Prometheus Pegasus Global 6.712% 05/29/25		01/01/2022	Redemption 100.0000		1,592	1,592	1,584	1,587	0	0	0	0	0	1,587	0	5	5	1	05/29/2025	3.A PL	
..70559*-AB-2	Prometheus Pegasus Global 6.712% 05/29/25		01/01/2022	Redemption 100.0000		459	459	459	459	0	0	0	0	0	459	0	0	0	0	05/29/2025	3.A PL	
..74753H-AC-0	Qualitor 6.750% 10/19/22		01/03/2022	Redemption 100.0000		6,185	6,185	6,171	6,181	0	0	0	0	0	6,181	0	4	4	77	10/19/2022	3.A PL	
..74754*-AB-7	Qualitor 6.254% 10/19/22		01/03/2022	Redemption 0.0000		1,947	1,947	1,938	1,945	0	0	0	0	0	1,945	0	3	3	33	10/19/2022	3.A PL	
..75975*-AL-3	Reladyne 2L 10.462% 01/23/23		01/01/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,291)	01/23/2023	5.C PL	
..75975*-AU-3	Reladyne 2L 10.462% 01/23/23		01/01/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(745)	01/23/2023	5.C PL	
..89213*-AA-4	TownePark Towne Holdings 6.250% 05/24/22		01/01/2022	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	72	05/24/2022	4.A PL	
..91830*-AD-5	VLS 6.235% 10/17/23		01/04/2022	Redemption 100.0000		3,851	3,851	3,799	3,825	0	0	0	0	0	3,825	0	26	26	26	10/17/2023	3.A PL	
..91830*-AF-0	VLS 6.235% 10/17/23		01/04/2022	Redemption 100.0000		764	764	754	759	0	0	0	0	0	759	0	5	5	5	10/17/2023	3.A PL	
..91830*-AG-8	VLS 6.235% 10/17/23		01/04/2022	Redemption 100.0000		930	930	918	924	0	0	0	0	0	924	0	6	6	6	10/17/2023	3.A PL	
..91830*-AH-6	VLS 6.235% 10/17/23		01/04/2022	Redemption 100.0000		751	751	740	746	0	0	0	0	0	746	0	5	5	5	10/17/2023	3.A PL	
..91830*-AJ-2	VLS 6.235% 10/17/23		01/04/2022	Redemption 100.0000		1,329	1,329	1,329	1,329	0	0	0	0	0	1,329	0	0	0	9	10/17/2023	3.A PL	
..BL3492-92-5	Calpine Corp 2.968% 12/16/27		03/31/2022	Redemption 100.0000		767	767	759	760	0	0	0	0	0	760	0	7	7	11	12/16/2027	3.B FE	
..BL3674-59-7	DIRECTV FINANCING LLC 5.452% 08/02/27		03/31/2022	Redemption 100.0000		78,750	78,750	78,317	78,295	0	(12)	0	(12)	0	78,283	0	467	467	1,132	08/02/2027	3.B FE	
..BL3724-69-9	SPIRIT AEROSYSTEMS INC 4.191% 01/15/25		03/31/2022	Redemption 100.0000		10,625	10,625	10,675	10,705	0	(5)	0	(5)	0	10,700	0	(75)	(75)	113	01/15/2025	4.B FE	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					3,241,473	3,241,473	3,231,173	1,842,909	0	748	0	748	0	3,237,541	0	3,933	3,933	19,866	XXX	XXX	
2509999997	Total - Bonds - Part 4					302,834,881	296,421,944	302,249,976	290,124,343	0	(71,342)	0	(71,342)	0	301,669,452	0	(359,733)	(359,733)	5,667,059	XXX	XXX	
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					302,834,881	296,421,944	302,249,976	290,124,343	0	(71,342)	0	(71,342)	0	301,669,452	0	(359,733)	(359,733)	5,667,059	XXX	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999	Totals					302,834,881	XXX	302,249,976	290,124,343	0	(71,342)	0	(71,342)	0	301,669,452	0	(359,733)	(359,733)	5,667,059	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCSOKM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	31,771	7,284,137	229.27	56,870	0	0	35,649		35,649	(33,931)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01T	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	5,126	1,123,563	219.189	13,533	0	0	7,242		7,242	(13,373)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	11,155	2,554,160	228.97	16,175	0	0	6,831		6,831	(11,463)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	49,824	11,099,791	222.78	165,914	0	0	137,060		137,060	(80,450)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01P	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	45,770	9,615,046	210.0731	184,646	0	0	386,571		386,571	(106,039)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	47,692	10,715,915	224.69	104,445	0	0	66,192		66,192	(71,077)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	5,704	1,304,733	228.74	0	15,857	0	7,981		7,981	(7,876)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	3,134	696,093	222.11	8,399	0	0	5,560		5,560	(5,686)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01N	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	49,492	10,519,554	212.5506	157,420	0	0	295,423		295,423	(126,394)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01S	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	59,800	13,233,596	221.2976	128,570	0	0	41,189		41,189	(134,785)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	72,556	16,454,975	226.79	0	158,898	0	160,628		160,628	1,731	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01W	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	39,373	8,364,459	212.4415	195,684	0	0	245,026		245,026	(102,709)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01R	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	15,920	3,590,196	225.5148	22,606	0	0	1,653		1,653	(20,851)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	92,456	21,057,779	227.76	0	203,403	0	166,696		166,696	(36,707)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	17,944	3,891,515	216.87	71,776	0	0	86,079		86,079	(37,967)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	19,042	4,148,109	217.84	76,358	0	0	68,052		68,052	(42,089)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	4,980	1,122,890	225.48	0	13,645	0	11,858		11,858	(1,787)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01V	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	75,851	16,305,826	214.9718	299,611	0	0	306,236		306,236	(210,276)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	13,786	3,119,267	226.2634	19,714	0	0	7,314		7,314	(17,843)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	29,407	6,218,825	211.4743	145,859	0	0	216,466		216,466	(73,772)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01Z	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	3,136	684,247	218.1911	8,279	0	0	7,946		7,946	(7,668)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	39,423	8,586,369	217.801	128,519	0	0	126,475		126,475	(91,441)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	3,133	692,769	221.12	8,365	0	0	8,780		8,780	(5,670)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01U	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/07/2021	.05/05/2022	38,714	8,404,051	217.0804	125,433	0	0	98,054		98,054	(107,717)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	6,440	1,441,787	223.88	17,710	0	0	13,821		13,821	(9,906)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	19,176	4,390,345	228.95	0	34,133	0	32,811		32,811	(1,322)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	5,537	1,244,884	224.83	15,171	0	0	11,696		11,696	(8,000)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	97,216	22,078,726	227.11	214,847	0	0	149,958		149,958	(121,551)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	12,533	2,864,041	228.52	18,048	0	0	5,770		5,770	(12,996)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCS01K	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	19,756	4,362,303	220.809	27,609	0	0	2,148		2,148	(52,674)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS01X	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	16,743	3,758,604	224.4881	23,775	0	0	8,537		8,537	(26,116)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	23,293	5,066,693	217.52	100,393	0	0	96,199		96,199	(49,866)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	67,563	14,572,353	215.6854	268,901	0	0	301,209		301,209	(164,281)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	12,049	2,788,500	231.43	17,592	0	0	9,639		9,639	(10,771)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	51,411	11,405,016	221.84	171,199	0	0	145,234		145,234	(88,124)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	19,672	4,395,118	223.42	0	65,311	0	59,349		59,349	(5,962)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	12,194	2,810,229	230.46	17,925	0	0	9,400		9,400	(11,543)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	51,170	11,272,244	220.2901	109,504	0	0	81,721		81,721	(113,724)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	27,549	5,871,978	213.1467	137,745	0	0	172,564		172,564	(68,136)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	5,323	1,152,110	216.44	25,231	0	0	25,183		25,183	(11,729)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	8,742	1,920,443	219.68	35,493	0	0	32,343		32,343	(16,460)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	96,171	22,220,310	231.05	0	214,461	0	96,700		96,700	(117,762)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	13,340	2,942,937	220.61	54,160	0	0	47,628		47,628	(23,779)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	2,689	615,378	228.85	0	7,395	0	3,706		3,706	(3,689)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	27,846	5,792,205	208.0085	135,873	0	0	292,670		292,670	(61,599)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	81,490	17,961,211	220.41	268,917	0	0	225,816		225,816	(156,497)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	55,303	12,401,698	224.25	120,561	0	0	65,160		65,160	(86,308)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	9,341	1,966,150	210.486	36,245	0	0	75,037		75,037	(21,918)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	77,339	17,012,260	219.97	253,672	0	0	198,600		198,600	(157,486)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	28,186	6,434,864	228.3	50,735	0	0	31,131		31,131	(32,029)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	8,251	1,782,381	216.02	38,945	0	0	38,026		38,026	(19,101)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	51,888	12,043,205	232.1	0	75,756	0	52,524		52,524	(23,233)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	2,422	527,608	217.84	10,124	0	0	9,595		9,595	(5,135)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	12,793	2,910,408	227.5	18,421	0	0	13,274		13,274	(15,326)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	17,239	3,963,763	229.93	0	30,858	0	23,473		23,473	(7,385)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	2,675	600,885	224.63	0	7,196	0	7,556		7,556	360	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/06/2021	.08/04/2022	27,409	5,950,220	217.09	117,585	0	0	109,108		109,108	(61,905)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCSOX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	19,931	4,517,162	226.64	0	67,167	0	37,010		37,010	(30,158)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	2,503	557,043	222.55	6,733	0	0	4,985		4,985	(4,296)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOXH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	2,602	582,822	223.99	7,077	0	0	5,499		5,499	(3,977)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	29,919	6,465,260	216.0921	96,638	0	0	112,580		112,580	(76,665)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	60,235	14,182,331	235.45	0	89,148	0	30,516		30,516	(58,632)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	308	66,436	215.7	1,558	0	0	1,593		1,593	(690)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	3,250	714,729	219.9166	8,645	0	0	7,169		7,169	(6,935)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	85,948	18,821,753	218.99	281,916	0	0	319,105		319,105	(170,077)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	17,291	3,846,556	222.46	0	57,060	0	61,523		61,523	4,463	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2021	.09/07/2022	16,684	3,641,450	218.26	67,070	0	0	62,523		62,523	(34,894)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	70,273	15,037,937	213.9931	276,876	0	0	370,028		370,028	(181,319)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/07/2022	.02/07/2023	2,865	646,315	225.59	0	7,764	0	6,734		6,734	(1,030)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	105,796	23,618,957	223.25	229,577	0	0	218,318		218,318	(171,017)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOIM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	67,752	14,680,490	216.6798	142,860	0	0	136,019		136,019	(219,038)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	43,844	10,180,836	233.27	0	51,936	0	42,757		42,757	(9,179)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOIL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2021	.04/07/2022	18,788	4,109,770	218.7444	32,199	0	0	12,286		12,286	(60,847)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	2,618	588,893	224.94	7,095	0	0	5,450		5,450	(3,758)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	29,393	6,793,016	231.11	0	42,620	0	38,326		38,326	(4,294)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.07/07/2022	56,819	12,615,648	222.0322	122,729	0	0	82,097		82,097	(107,133)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.01/07/2022	.01/06/2023	23,862	5,565,812	233.25	0	43,429	0	17,188		17,188	(26,241)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.07/14/2021	.07/13/2022	19,360	5,425,834	280.26	122,853	0	0	9,933		9,933	(78,263)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.05/14/2021	.05/12/2022	14,013	3,839,001	273.96	86,855	0	0	10,766		10,766	(94,298)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.03/14/2022	.03/14/2023	32,224	8,688,557	269.63	0	205,712	0	195,265		195,265	(10,447)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.11/12/2021	.09/14/2022	311	87,512	281.39	1,701	0	0	263		263	(1,200)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.11/12/2021	.11/14/2022	5,805	1,624,994	279.93	38,965	0	0	9,089		9,089	(25,376)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.02/14/2022	.02/14/2023	12,500	3,384,125	270.73	0	80,261	0	66,669		66,669	(13,592)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.01/14/2022	.01/13/2023	19,637	5,429,631	276.5	0	129,241	0	57,171		57,171	(72,070)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.01/21/2022	.12/14/2022	3,361	931,736	277.22	0	15,013	0	8,262		8,262	(6,751)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Int . Credit Suisse FB E58DKGMJYYYJLN8C3868	.02/14/2022	.02/14/2023	149,223	40,399,143	270.73	0	958,141	0	795,882		795,882	(162,259)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	218,743	58,979,675	269.63	0	1,396,414	0	1,325,498		1,325,498	(70,916)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	11,774	3,313,086	281.39	79,335	0	0	9,961		9,961	(45,446)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/20/2021	04/13/2022	11,590	3,175,428	273.98	74,519	0	0	1,845		1,845	(80,929)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	9,741	2,700,400	277.22	64,520	0	0	23,945		23,945	(49,645)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	28,773	7,976,451	277.22	190,581	0	0	70,728		70,728	(146,643)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	50,824	14,180,912	279.02	339,579	0	0	20,047		20,047	(224,164)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	98,455	27,735,758	281.71	663,183	0	0	55,795		55,795	(360,714)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	51,261	14,044,489	273.98	336,319	0	0	8,162		8,162	(357,937)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	11,150	3,006,375	269.63	0	71,179	0	67,565		67,565	(3,615)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/20/2021	05/12/2022	11,738	3,215,742	273.96	78,403	0	0	9,019		9,019	(78,989)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	101,742	28,629,181	281.39	685,555	0	0	86,078		86,078	(392,714)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	10/14/2022	10,303	2,838,683	275.52	90,102	0	0	24,673		24,673	(57,811)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	01/13/2023	8,567	2,368,776	276.5	0	42,922	0	24,942		24,942	(17,980)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	01/13/2023	9,554	2,641,681	276.5	0	47,867	0	27,815		27,815	(20,051)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	5,615	1,520,149	270.73	0	36,053	0	29,948		29,948	(6,106)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	6,778	1,878,997	277.22	0	30,275	0	16,661		16,661	(13,614)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	22,276	6,275,372	281.71	150,049	0	0	12,624		12,624	(81,614)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	8,728	2,443,229	279.93	58,585	0	0	13,665		13,665	(38,154)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	04/14/2022	395	108,222	273.98	3,099	0	0	63		63	(2,758)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	13,089	3,586,124	273.98	85,876	0	0	2,084		2,084	(91,396)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	106,874	29,445,924	275.52	704,794	0	0	255,937		255,937	(599,683)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	6,943	1,937,236	279.02	46,389	0	0	2,739		2,739	(30,623)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	265,401	74,381,284	280.26	1,780,922	0	0	136,175		136,175	(1,072,888)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	27,081	7,487,897	276.5	0	178,234	0	78,843		78,843	(99,390)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	52,927	14,499,881	273.96	346,763	0	0	40,665		40,665	(356,163)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	189,090	52,419,530	277.22	1,252,455	0	0	464,811		464,811	(963,705)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	138,508	38,772,544	279.93	929,710	0	0	216,853		216,853	(605,478)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	13,676	3,768,012	275.52	90,188	0	0	32,751		32,751	(76,738)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	253,903	70,204,180	276.5	0	1,671,062	0	739,210		739,210	(931,851)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Global Balanced Index 9BSGS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.05/14/2021	.04/28/2022	1,378	550,787	399.7	12,062	0	0	0		0	(7,460)	0	0	0	0	0001		
Global Balanced Index 9BSGS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.10/07/2021	.10/07/2022	93,163	37,183,217	399.12	795,725	0	0	31,901		31,901	(716,977)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/14/2021	.09/14/2022	25,536	10,476,399	410.26	224,206	0	0	930		930	(88,653)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.03/14/2022	.03/14/2023	25,251	9,513,314	376.75	0	201,686	0	156,675		156,675	(45,010)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/28/2021	.07/28/2022	25,646	10,510,757	409.84	224,933	0	0	219		219	(78,119)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.11/26/2021	.11/28/2022	19,484	7,839,193	402.34	167,757	0	0	7,533		7,533	(131,597)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.10/28/2021	.10/14/2022	10,134	4,042,858	398.94	74,485	0	0	3,864		3,864	(79,321)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	29,561	12,000,584	405.96	255,608	0	0	8,436		8,436	(165,132)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.06/28/2021	.06/28/2022	13,803	5,600,567	405.75	119,849	0	0	78		78	(53,913)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.01/21/2022	.01/20/2023	15,151	5,866,164	387.18	0	124,360	0	38,506		38,506	(85,854)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0ON	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.05/07/2021	.05/06/2022	37,186	15,088,220	405.75	322,888	0	0	0		0	(113,358)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.04/14/2021	.04/14/2022	16,628	6,723,033	404.32	143,875	0	0	0		0	(51,979)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/27/2021	.08/26/2022	23,683	9,716,661	410.28	207,937	0	0	516		516	(77,281)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/07/2021	.09/07/2022	5,718	2,345,981	410.28	47,574	0	0	125		125	(18,659)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/21/2021	.09/21/2022	25,916	10,562,843	407.58	227,105	0	0	1,799		1,799	(112,253)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.06/14/2021	.06/14/2022	16,659	6,785,710	407.33	145,215	0	0	20		20	(53,008)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.04/28/2021	.04/28/2022	17,826	7,125,052	399.7	152,412	0	0	0		0	(96,503)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/14/2021	.07/14/2022	30,825	12,702,058	412.07	271,825	0	0	71		71	(71,607)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/07/2021	.07/07/2022	40,942	16,828,800	411.04	360,137	0	0	83		83	(101,479)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/21/2021	.12/21/2022	24,073	9,731,510	404.25	207,281	0	0	9,037		9,037	(149,523)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.06/21/2021	.06/21/2022	16,455	6,662,136	404.87	142,569	0	0	78		78	(67,728)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.10/21/2021	.10/21/2022	22,721	8,997,743	396.01	192,554	0	0	13,741		13,741	(209,160)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.01/14/2022	.01/13/2023	23,337	9,155,805	392.33	0	195,022	0	36,347		36,347	(158,675)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.03/07/2022	.03/07/2023	90,380	34,666,153	383.56	0	734,920	0	347,297		347,297	(387,623)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/06/2021	.08/05/2022	67,975	28,051,923	412.68	600,311	0	0	403		403	(165,703)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/30/2021	.11/21/2022	5,760	2,334,989	405.38	35,482	0	0	1,397		1,397	(32,304)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.08/06/2021	.04/14/2022	555	224,398	404.32	6,638	0	0	0		0	(1,735)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.02/07/2022	.01/27/2023	10,056	3,871,057	384.95	0	79,945	0	31,416		31,416	(48,530)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.03/21/2022	.03/21/2023	25,025	9,439,180	377.19	0	169,419	0	152,521		152,521	(16,898)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Global Balanced Index 9BSGS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/28/2021	04/14/2022	2,166	875,757	404.32	13,884	0	0	0		0	(6,771)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/19/2021	11/21/2022	19,675	7,975,852	405.38	170,684	0	0	4,772		4,772	(110,343)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/14/2021	10/14/2022	16,466	6,568,946	398.94	140,572	0	0	6,278		6,278	(128,884)	0	0	0	0	0001	
Global Balanced Index 9BSGS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/07/2021	04/07/2022	45,973	18,618,605	404.99	398,436	0	0	0		0	(126,307)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/13/2021	08/12/2022	30,643	12,687,734	414.05	271,520	0	0	174		174	(67,981)	0	0	0	0	0001	
Global Balanced Index 9BSGS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/28/2021	04/21/2022	6,679	2,688,498	402.53	47,955	0	0	0		0	(26,496)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/30/2021	12/28/2022	10,000	4,028,000	402.8	75,900	0	0	4,720		4,720	(67,713)	0	0	0	0	0001	
Global Balanced Index 9BSGS0D0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/07/2021	09/07/2022	4,305	1,727,166	401.2	51,617	0	0	4		4	(21,935)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/28/2021	10/28/2022	28,543	11,322,723	396.69	242,304	0	0	16,876		16,876	(254,719)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/07/2021	12/07/2022	84,852	34,463,488	406.16	734,071	0	0	22,014		22,014	(464,040)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	01/07/2022	01/06/2023	89,733	35,396,977	394.47	0	753,956	0	109,868		109,868	(644,088)	0	0	0	0	0001	
Global Balanced Index 9BSGS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/07/2021	06/07/2022	33,968	13,764,173	405.21	294,503	0	0	47		47	(128,293)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/28/2021	09/28/2022	53,078	21,263,578	400.61	455,041	0	0	13,000		13,000	(370,645)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/05/2021	11/07/2022	79,621	32,172,457	404.07	688,491	0	0	19,699		19,699	(474,461)	0	0	0	0	0001	
Global Balanced Index 9BSGS0E0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/07/2022	02/07/2023	70,681	27,191,688	384.71	0	579,186	0	232,309		232,309	(346,877)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/07/2022	01/20/2023	5,179	2,005,205	387.18	0	35,890	0	13,162		13,162	(22,728)	0	0	0	0	0001	
Global Balanced Index 9BSGS0C0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	05/14/2021	05/13/2022	14,897	5,966,100	400.49	127,667	0	0	7		7	(79,009)	0	0	0	0	0001	
Global Balanced Index 9BSGS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/21/2021	04/21/2022	6,307	2,538,757	402.53	54,328	0	0	0		0	(25,021)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/12/2021	11/14/2022	31,256	12,588,979	402.77	269,406	0	0	9,956		9,956	(202,933)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/07/2021	09/07/2022	79,808	32,689,357	409.6	702,824	0	0	2,776		2,776	(285,782)	0	0	0	0	0001	
Global Balanced Index 9BSGS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	14,553	5,601,450	384.9	0	119,310	0	48,905		48,905	(70,405)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	07/21/2021	07/21/2022	18,513	7,558,673	408.29	161,756	0	0	172		172	(62,923)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	01/28/2022	01/27/2023	17,411	6,702,364	384.95	0	142,088	0	54,393		54,393	(87,695)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/28/2021	12/28/2022	10,517	4,236,248	402.8	90,236	0	0	4,964		4,964	(71,214)	0	0	0	0	0001	
Global Balanced Index 9BSGS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	03/28/2022	03/28/2023	28,013	10,453,891	373.18	0	220,576	0	220,178		220,178	(398)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/20/2021	08/19/2022	21,769	9,018,244	414.27	192,991	0	0	155		155	(48,880)	0	0	0	0	0001	
Global Balanced Index 9BSGS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/28/2022	02/28/2023	29,473	11,327,358	384.33	0	240,138	0	105,241		105,241	(134,897)	0	0	0	0	0001	
Global Balanced Index 9BSGS0GR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	05/28/2021	05/27/2022	15,635	6,307,472	403.42	134,983	0	0	13		13	(66,665)	0	0	0	0	0001	
Global Balanced Index 9BSGS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/07/2021	09/07/2022	5,481	2,270,614	414.27	36,229	0	0	39		39	(12,307)	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Global Balanced Index 9BSGSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ...	02NE81BXP4R0T8PU41	05/21/2021	11,906	4,776,687	401.2	102,220	0	0	11		11	(60,664)	0	0	0	0	0	0001		
Global Balanced Index 9BSGSOER	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ...	02NE81BXP4R0T8PU41	02/14/2022	18,476	7,090,904	383.79	0	150,327	0	66,398		66,398	(83,929)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	39	48,528	1244	0	406,219	0	172,458		172,458	(233,760)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	33	42,669	1293	328,482	0	0	58,116		58,116	(138,702)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	44	52,961	1204	454,916	0	0	239,071		239,071	(263,705)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	28	37,815	1351	286,056	0	0	4,026		4,026	(44,820)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	33	43,891	1330	310,781	0	0	2,292		2,292	(51,602)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/18/2022	35	43,112	1232	0	363,777	0	187,919		187,919	(175,858)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	08/20/2021	3,449	4,210,470	1221	330,933	0	0	81,804		81,804	(205,774)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	04/21/2021	2,857	3,819,409	1337	292,105	0	0	63		63	(27,842)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	09/21/2021	3,079	3,883,881	1261	344,837	0	0	60,035		60,035	(150,180)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYCJXFT09	07/21/2021	3,613	4,740,798	1312	354,300	0	0	17,190		17,190	(106,916)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYCJXFT09	11/19/2021	3,326	4,221,426	1269	344,278	0	0	90,948		90,948	(160,393)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	03/21/2022	3,863	4,308,249	1115	0	400,055	0	445,495		445,495	45,440	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	07/07/2021	59,399	13,188,360	222.03	357,454	0	0	32,060		32,060	(289,736)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	05/07/2021	71,337	15,569,300	218.25	421,602	0	0	32,864		32,864	(491,556)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	08/06/2021	2,014	440,502	218.72	16,112	0	0	1,675		1,675	(13,031)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	08/06/2021	59,483	13,277,795	223.22	359,872	0	0	35,451		35,451	(264,226)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	11/05/2021	46,815	10,597,043	226.36	286,976	0	0	34,963		34,963	(169,572)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	02/07/2022	40,832	8,800,113	215.52	0	236,724	0	182,771		182,771	(53,953)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	09/07/2021	52,120	11,753,581	225.51	318,453	0	0	27,065		27,065	(192,653)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	04/07/2021	69,511	14,993,523	215.7	406,639	0	0	21,740		21,740	(620,205)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	10/07/2021	57,253	12,628,294	220.57	342,373	0	0	93,693		93,693	(314,859)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	01/07/2022	40,337	8,880,191	220.15	0	238,875	0	99,923		99,923	(138,952)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	08/06/2021	1,464	319,518	218.25	11,727	0	0	674		674	(10,088)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	06/07/2021	62,141	13,591,480	218.72	368,496	0	0	51,689		51,689	(402,067)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	12/07/2021	52,513	11,727,728	223.33	317,468	0	0	75,728		75,728	(242,413)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6VOZCB8VD9IULB80	03/07/2022	41,111	8,834,343	214.89	0	237,644	0	204,464		204,464	(33,180)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	06/28/2021	6,814	1,985,531	291.39	41,497	0	0	11,033		11,033	(50,048)	0	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
PIMCO US Fundamental Balanced 9DMSSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2021	07/07/2022	24,982	7,347,456	294.11	153,639	0	0	26,154		26,154	(154,151)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/07/2021	09/07/2022	37,753	11,304,003	299.42	236,334	0	0	27,992		27,992	(160,375)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/19/2021	11/21/2022	14,614	4,315,076	295.27	90,168	0	0	31,124		31,124	(81,995)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2021	10/07/2022	56,298	16,526,278	293.55	345,670	0	0	123,176		123,176	(348,589)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2021	04/28/2022	7,570	2,171,152	286.81	45,344	0	0	16,564		16,564	(75,843)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2021	12/21/2022	14,708	4,361,952	296.57	90,748	0	0	30,072		30,072	(76,885)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/07/2022	01/06/2023	45,528	13,441,687	295.24	0	279,542	0	113,915		113,915	(165,627)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2021	12/07/2022	46,561	13,656,807	293.31	285,419	0	0	131,100		131,100	(287,245)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/13/2021	08/12/2022	16,601	4,992,253	300.72	104,420	0	0	7,164		7,164	(61,975)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2021	12/14/2022	20,839	6,165,218	295.85	128,785	0	0	45,153		45,153	(113,207)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2021	10/28/2022	15,105	4,455,220	294.95	93,047	0	0	30,301		30,301	(86,435)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/21/2022	01/20/2023	10,153	2,983,764	293.88	0	61,730	0	30,445		30,445	(31,286)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/07/2021	04/07/2022	22,568	6,440,230	285.37	134,505	0	0	54,434		54,434	(249,034)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	18,887	5,416,036	286.76	0	111,056	0	118,667		118,667	7,612	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2022	03/07/2023	63,014	18,468,773	293.09	0	382,495	0	226,471		226,471	(156,024)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/14/2022	01/13/2023	13,145	3,871,334	294.51	0	80,579	0	36,250		36,250	(44,329)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2022	02/14/2023	17,797	5,153,655	289.58	0	106,248	0	84,093		84,093	(22,155)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2021	06/14/2022	8,270	2,417,735	292.35	50,530	0	0	9,425		9,425	(58,044)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/14/2021	10/14/2022	16,185	4,755,153	293.8	99,376	0	0	35,374		35,374	(98,744)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/14/2021	05/13/2022	11,509	3,351,306	291.19	70,090	0	0	10,030		10,030	(89,998)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/28/2022	01/27/2023	11,257	3,305,168	293.61	0	68,443	0	35,294		35,294	(33,149)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/05/2021	11/07/2022	34,616	10,323,184	298.22	215,658	0	0	47,509		47,509	(163,743)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/27/2021	08/26/2022	14,066	4,211,220	299.39	88,053	0	0	9,302		9,302	(59,417)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2021	09/14/2022	17,880	5,325,916	297.87	111,392	0	0	18,250		18,250	(85,306)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2021	04/14/2022	9,505	2,430,389	285.76	50,775	0	0	20,221		20,221	(91,226)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/21/2021	05/20/2022	5,103	1,484,718	290.95	31,026	0	0	5,492		5,492	(40,116)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2021	12/28/2022	8,664	2,586,984	298.59	53,803	0	0	14,362		14,362	(40,497)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2021	06/21/2022	9,963	2,895,746	290.65	60,475	0	0	17,379		17,379	(76,708)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2021	05/27/2022	9,167	2,670,164	291.28	55,827	0	0	10,241		10,241	(69,979)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
PIMCO US Fundamental Balanced 9DMSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/07/2022	02/07/2023	44,743	13,064,061	291.98	0	270,248	0	168,259		168,259	(101,989)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/21/2021	07/21/2022	9,986	2,950,763	295.49	61,713	0	0	9,330		9,330	(55,852)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/14/2022	03/14/2023	14,265	4,120,731	288.87	0	84,877	0	74,633		74,633	(10,243)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/28/2022	02/28/2023	13,022	3,804,377	292.15	0	78,783	0	50,266		50,266	(28,517)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/07/2021	05/06/2022	25,633	7,495,858	292.43	156,618	0	0	12,189		12,189	(185,230)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	08/06/2021	08/05/2022	38,869	11,563,528	297.5	241,765	0	0	29,142		29,142	(187,967)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	08/20/2021	08/19/2022	10,375	3,124,846	301.19	65,259	0	0	4,471		4,471	(37,481)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/21/2021	09/21/2022	19,664	5,802,256	295.07	121,327	0	0	32,239		32,239	(112,314)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	11/12/2021	11/14/2022	16,497	4,896,805	296.83	102,281	0	0	28,133		28,133	(84,924)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/21/2022	03/21/2023	11,325	3,260,921	287.94	0	67,157	0	64,425		64,425	(2,732)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/18/2022	02/21/2023	14,316	4,166,529	291.04	0	86,182	0	60,240		60,240	(25,943)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/28/2021	07/28/2022	12,409	3,686,590	297.09	77,060	0	0	9,185		9,185	(61,742)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	06/07/2021	06/07/2022	22,165	6,465,309	291.69	135,207	0	0	26,592		26,592	(163,131)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/21/2021	04/21/2022	7,714	2,223,329	288.22	46,438	0	0	9,687		9,687	(74,650)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/28/2021	09/28/2022	31,703	9,275,664	292.58	193,705	0	0	75,656		75,656	(206,962)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/14/2021	07/14/2022	16,401	4,831,571	294.59	101,030	0	0	16,898		16,898	(97,759)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	11/26/2021	11/28/2022	12,245	3,612,153	294.99	75,552	0	0	27,691		27,691	(69,678)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	10/21/2021	10/21/2022	14,274	4,196,413	293.99	87,642	0	0	31,378		31,378	(86,079)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2021	06/28/2022	23	53,414	2322	434,764	0	0	29,172		29,172	(195,853)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	30	62,342	2078	0	629,640	0	609,918		609,918	(19,722)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	16	31,807	1988	0	319,561	0	379,399		379,399	59,838	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/07/2022	01/06/2023	19	41,416	2180	0	384,539	0	240,907		240,907	(143,633)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	36	80,854	2246	787,680	0	0	305,924		305,924	(382,199)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	26	59,166	2276	519,480	0	0	119,249		119,249	(266,711)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2021	04/21/2022	22	49,272	2240	428,896	0	0	4,804		4,804	(235,037)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	55,109	2296	472,272	0	0	132,272		132,272	(232,891)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	27	62,618	2319	500,333	0	0	20,041		20,041	(223,319)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	35	78,672	2248	664,335	0	0	144,114		144,114	(385,147)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	32	70,476	2202	602,560	0	0	147,696		147,696	(394,690)	0	0	0	0	0	0001	

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Russell 2000 FLEX Call Option 9RWSOCA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	25	50,520	2021	0	515,570	0	560,730		560,730	45,161	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	31	71,237	2298	610,514	0	0	176,131		176,131	(299,409)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	22	50,556	2298	433,268	0	0	124,996		124,996	(212,484)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2021	.06/28/2022	36	83,604	2322	680,500	0	0	45,661		45,661	(306,553)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	33	71,361	2162	0	665,379	0	453,142		453,142	(212,237)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2021	.06/14/2022	35	81,415	2326	662,378	0	0	29,926		29,926	(285,003)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	15	30,140	2009	0	305,120	0	350,033		350,033	44,913	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2021	.04/07/2022	30	66,692	2223	587,799	0	0	288		288	(334,058)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	29	66,297	2286	541,349	0	0	44,969		44,969	(282,262)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	23	50,951	2215	444,811	0	0	36,076		36,076	(280,997)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	22	47,687	2168	401,709	0	0	169,034		169,034	(280,992)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	23	44,881	1951	0	498,531	0	630,345		630,345	131,814	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	42	87,279	2078	0	881,496	0	853,885		853,885	(27,611)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	22	49,411	2246	481,360	0	0	186,953		186,953	(233,566)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2021	.04/14/2022	40	89,909	2248	789,152	0	0	2,237		2,237	(400,650)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	26	53,250	2048	0	532,421	0	551,926		551,926	19,505	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	37	84,145	2274	718,503	0	0	220,640		220,640	(378,316)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	36	79,560	2210	721,356	0	0	255,420		255,420	(418,893)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	30	68,149	2272	569,953	0	0	13,104		13,104	(283,553)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	32	77,177	2412	693,280	0	0	109,939		109,939	(237,959)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	95,025	2160	916,520	0	0	564,657		564,657	(520,576)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	31	69,867	2254	647,683	0	0	263,695		263,695	(324,019)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	21	46,262	2203	437,178	0	0	232,794		232,794	(235,477)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	20	40,252	2013	0	386,844	0	454,327		454,327	67,483	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	30	72,353	2412	649,950	0	0	103,068		103,068	(223,087)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	23	52,996	2304	461,221	0	0	3,665		3,665	(177,060)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	25	53,991	2160	520,750	0	0	320,828		320,828	(295,782)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOAI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	37	81,487	2202	696,710	0	0	170,774		170,774	(456,361)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2021	.04/14/2022	30	67,432	2248	591,864	0	0	1,678		1,678	(300,488)	0	0	0	0	0	0001	

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Russell 2000 FLEX Call Option 9RXFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/07/2021	10/07/2022	29	65,253	2250	596,414	0	0	189,489		189,489	(309,955)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/05/2021	11/07/2022	27	65,801	2437	566,541	0	0	76,799		76,799	(186,759)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0BW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	26	58,409	2247	532,506	0	0	246,825		246,825	(272,969)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0BU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	32	71,888	2247	655,392	0	0	303,785		303,785	(335,962)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	39	88,490	2269	712,346	0	0	38,055		38,055	(392,312)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0CC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	46	92,956	2021	0	949,992	0	1,031,744		1,031,744	81,752	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	22	51,550	2343	459,316	0	0	113,002		113,002	(190,113)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0A1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	25	56,724	2269	456,632	0	0	24,394		24,394	(251,482)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	41	94,471	2304	822,177	0	0	6,533		6,533	(315,630)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0BC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	20	45,484	2274	388,380	0	0	119,265		119,265	(204,495)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	30	69,785	2326	567,753	0	0	25,650		25,650	(244,289)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RUBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	05/14/2021	05/13/2022	3,724	8,284,522	2225	694,869	0	0	41,496		41,496	(438,320)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	03/14/2022	03/14/2023	3,310	6,427,093	1942	0	721,537	0	934,223		934,223	212,686	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/28/2021	09/28/2022	2,273	5,068,290	2230	463,989	0	0	157,540		157,540	(252,597)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	03/14/2022	03/14/2023	2,939	5,706,715	1942	0	640,664	0	829,511		829,511	188,847	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	01/28/2022	01/27/2023	2,711	5,336,631	1969	0	530,832	0	682,488		682,488	151,656	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/28/2021	09/28/2022	3,614	8,058,425	2230	737,728	0	0	250,484		250,484	(401,621)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RUBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	05/14/2021	05/13/2022	3,100	6,896,353	2225	578,436	0	0	34,543		34,543	(364,875)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	03/21/2022	03/21/2023	2,615	5,402,433	2066	0	548,679	0	544,271		544,271	(4,408)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/07/2021	07/07/2022	2,160	4,866,156	2253	401,515	0	0	60,910		60,910	(235,497)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0DO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	08/27/2021	08/26/2022	1,760	4,007,784	2277	334,692	0	0	72,142		72,142	(180,046)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/14/2021	09/14/2022	2,508	5,542,655	2210	502,545	0	0	177,942		177,942	(291,829)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/28/2022	01/27/2023	3,322	6,539,390	1969	0	650,470	0	836,306		836,306	185,836	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/27/2021	08/26/2022	3,856	8,780,690	2277	733,280	0	0	158,056		158,056	(394,465)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0DO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	02/28/2022	02/28/2023	3,451	7,067,959	2048	0	706,686	0	732,575		732,575	25,889	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/28/2021	07/28/2022	2,385	5,306,530	2225	452,578	0	0	106,980		106,980	(277,531)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/28/2021	07/28/2022	3,701	8,234,577	2225	702,303	0	0	166,010		166,010	(430,667)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/13/2021	08/12/2022	2,644	5,877,903	2223	495,490	0	0	137,334		137,334	(306,515)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/13/2021	08/12/2022	3,515	7,814,232	2223	658,717	0	0	182,575		182,575	(407,489)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 OTC Call Option 9RWF50AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/14/2022	01/13/2023	2,489	5,382,363	2162	0	494,592	0	341,779		341,779	(152,813)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSG60B1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/21/2021	09/21/2022	2,671	5,839,287	2186	544,672	0	0	223,508		223,508	(321,678)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS50D0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2021	07/21/2022	2,374	5,303,611	2234	443,765	0	0	92,673		92,673	(271,204)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	293	1,288,596	4398	0	11,231,997	0	12,767,038		12,767,038	1,535,042	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2021	09/21/2022	137	596,524	4354	4,467,981	0	0	5,120,825		5,120,825	(2,932,167)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2021	07/21/2022	48	209,217	4359	1,432,702	0	0	1,505,833		1,505,833	(1,103,292)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	296	1,287,266	4349	0	11,314,567	0	14,506,752		14,506,752	3,192,184	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50C0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2021	07/21/2022	73	318,184	4359	2,178,901	0	0	2,290,120		2,290,120	(1,677,923)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/19/2021	11/21/2022	77	361,743	4698	2,702,238	0	0	1,588,322		1,588,322	(1,317,455)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50B0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/12/2021	11/14/2022	90	421,457	4683	3,015,540	0	0	1,881,626		1,881,626	(1,566,224)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50B6	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/28/2021	10/28/2022	13	59,753	4596	423,657	0	0	319,039		319,039	(242,020)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	47	204,397	4349	0	1,796,570	0	2,303,437		2,303,437	506,867	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2021	07/21/2022	65	283,315	4359	1,940,117	0	0	2,039,148		2,039,148	(1,494,041)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2021	07/21/2022	54	235,369	4359	1,611,790	0	0	1,694,062		1,694,062	(1,241,203)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/19/2021	11/21/2022	47	220,804	4698	1,649,418	0	0	969,495		969,495	(804,161)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/21/2022	03/21/2023	51	227,520	4461	0	1,997,415	0	2,209,233		2,209,233	211,818	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/14/2021	10/14/2022	50	221,913	4438	1,588,900	0	0	1,673,658		1,673,658	(1,015,037)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2021	09/21/2022	50	217,710	4354	1,630,650	0	0	1,868,914		1,868,914	(1,070,134)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2021	12/21/2022	47	218,514	4649	1,741,538	0	0	1,207,149		1,207,149	(801,123)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2021	04/28/2022	12	50,201	4183	344,546	0	0	437,123		437,123	(326,744)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50CC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/28/2021	12/28/2022	17	81,368	4786	621,078	0	0	320,081		320,081	(264,210)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/20/2021	08/19/2022	47	208,758	4442	1,457,249	0	0	1,328,291		1,328,291	(1,015,339)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2021	09/21/2022	70	304,793	4354	2,282,910	0	0	2,616,480		2,616,480	(1,498,187)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2021	07/21/2022	159	693,032	4359	4,745,826	0	0	4,988,070		4,988,070	(3,654,653)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2021	07/14/2022	15	65,615	4374	437,970	0	0	442,606		442,606	(346,772)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/20/2021	08/19/2022	86	381,984	4442	2,666,456	0	0	2,430,491		2,430,491	(1,857,855)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50BT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2021	06/21/2022	81	342,208	4225	2,290,844	0	0	3,130,418		3,130,418	(2,005,589)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2021	12/21/2022	35	162,723	4649	1,296,890	0	0	898,941		898,941	(596,581)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2021	12/21/2022	71	330,095	4649	2,630,834	0	0	1,823,565		1,823,565	(1,210,207)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXFSD0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	54	239,850	4442	1,674,286	0	0	1,526,122		1,526,122	(1,166,560)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	77	361,743	4698	2,702,238	0	0	1,588,322		1,588,322	(1,317,455)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	6	27,198	4533	121,374	0	0	115,775		115,775	(129,316)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	46	202,477	4402	0	1,769,436	0	2,068,920		2,068,920	299,484	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	6	25,552	4259	165,947	0	0	210,830		210,830	(149,918)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	211,408	4698	1,579,230	0	0	928,240		928,240	(769,941)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	53	220,261	4156	1,574,662	0	0	2,181,079		2,181,079	(1,393,134)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	12	52,808	4401	360,286	0	0	348,166		348,166	(270,029)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	11	52,650	4786	401,874	0	0	207,112		207,112	(170,959)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	64	281,707	4402	0	2,450,816	0	2,878,497		2,878,497	427,681	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	177	831,539	4698	6,211,638	0	0	3,651,077		3,651,077	(3,028,436)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	72	316,652	4398	0	2,760,081	0	3,137,293		3,137,293	377,212	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	73	308,410	4225	2,064,588	0	0	2,821,241		2,821,241	(1,807,507)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	47	215,947	4595	1,725,417	0	0	1,274,014		1,274,014	(846,535)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	61	270,942	4442	1,891,323	0	0	1,723,953		1,723,953	(1,317,781)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	52	233,161	4484	0	1,936,522	0	2,033,919		2,033,919	97,397	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	38	159,756	4204	1,051,236	0	0	1,431,222		1,431,222	(987,273)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	49	222,939	4550	1,562,806	0	0	1,313,969		1,313,969	(941,811)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	35	159,242	4550	1,116,290	0	0	938,549		938,549	(672,722)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	68	296,391	4359	2,029,661	0	0	2,133,263		2,133,263	(1,562,996)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	50	211,630	4233	1,422,852	0	0	1,647,443		1,647,443	(1,344,716)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	22	96,227	4374	0	833,355	0	1,050,479		1,050,479	217,124	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	186	810,716	4359	5,551,721	0	0	5,835,101		5,835,101	(4,275,255)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	61	284,434	4663	0	2,245,349	0	1,619,477		1,619,477	(625,872)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	39	182,631	4683	1,306,734	0	0	815,371		815,371	(678,697)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	13	59,730	4595	477,243	0	0	352,387		352,387	(234,148)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	47	208,516	4437	1,379,466	0	0	1,281,584		1,281,584	(1,034,709)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2021	06/07/2022	20	84,530	4227	567,035	0	0	739,251		739,251	(509,016)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	55	250,238	4550	1,754,170	0	0	1,474,863		1,474,863	(1,057,135)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFSD0EQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	16	72,320	.4520	492,496	0	0	397,161		397,161	(327,822)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0FC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	61	265,606	.4354	1,989,393	0	0	2,280,075		2,280,075	(1,305,563)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0KD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	49	205,853	.4201	0	2,000,805	0	2,952,444		2,952,444	951,639	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0HE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	45	211,408	.4698	1,579,230	0	0	928,240		928,240	(769,941)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0JF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	46	202,305	.4398	0	1,763,385	0	2,004,381		2,004,381	240,996	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	98	455,625	.4649	3,631,292	0	0	2,517,033		2,517,033	(1,670,426)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0IO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	45	210,466	.4677	0	1,637,918	0	1,136,474		1,136,474	(501,445)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0GG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	14	61,022	.4359	417,871	0	0	439,201		439,201	(321,793)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSD0AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	56	234,273	.4183	1,607,883	0	0	2,039,909		2,039,909	(1,524,807)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSD0CA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	203,900	.4634	1,653,608	0	0	1,144,947		1,144,947	(762,119)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	48	225,502	.4698	1,684,512	0	0	990,123		990,123	(821,271)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0IX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	66	290,264	.4398	0	2,530,074	0	2,875,852		2,875,852	345,777	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0HC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	59	277,180	.4698	2,070,546	0	0	1,217,026		1,217,026	(1,009,479)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0HA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	232	1,089,927	.4698	8,141,808	0	0	4,785,592		4,785,592	(3,969,476)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0AN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	57	236,884	.4156	1,693,504	0	0	2,345,689		2,345,689	(1,498,276)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	167	741,759	.4442	5,177,885	0	0	4,719,674		4,719,674	(3,607,695)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0F0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	38	167,191	.4400	1,242,220	0	0	1,350,048		1,350,048	(787,823)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0HG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	47	220,804	.4698	1,649,418	0	0	969,495		969,495	(804,161)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0JX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	51	221,792	.4349	0	1,949,469	0	2,499,474		2,499,474	550,005	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	48	202,873	.4227	1,360,884	0	0	1,774,202		1,774,202	(1,221,639)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0KH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	10	46,396	.4640	0	286,900	0	323,119		323,119	36,219	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0BZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	68	287,286	.4225	1,923,178	0	0	2,628,005		2,628,005	(1,683,705)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0JP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	40	179,355	.4484	0	1,489,632	0	1,564,553		1,564,553	74,921	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0CQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	50	217,935	.4359	1,492,398	0	0	1,568,576		1,568,576	(1,149,262)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSD0BM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	44	206,045	.4683	1,474,264	0	0	919,906		919,906	(765,710)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0GE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	44	200,190	.4550	1,403,336	0	0	1,179,890		1,179,890	(845,708)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0DI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	43	187,424	.4359	1,283,462	0	0	1,348,975		1,348,975	(988,365)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSD0GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	37	162,862	.4402	0	1,423,242	0	1,664,131		1,664,131	240,890	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD0DQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	33	146,405	.4437	968,561	0	0	899,835		899,835	(726,498)	0	0	0	0	0	0001

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXF50JL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	45	197,907	4398	0	1,725,051	0	1,960,808		1,960,808	235,757	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50AW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	54	239,925	4443	1,774,709	0	0	1,650,482		1,650,482	(1,132,419)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50JJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	49	215,499	4398	0	1,878,389	0	2,135,102		2,135,102	256,713	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50AM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	11	48,117	4374	321,178	0	0	324,578		324,578	(254,299)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50JB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	61	268,274	4398	0	2,338,402	0	2,657,984		2,657,984	319,582	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50HU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	57	265,006	4649	2,112,078	0	0	1,463,989		1,463,989	(971,575)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50AG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	44	184,072	4183	1,263,336	0	0	1,602,785		1,602,785	(1,198,063)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50JH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	53	233,091	4398	0	2,031,726	0	2,309,396		2,309,396	277,670	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	58	245,038	4225	1,640,358	0	0	2,241,534		2,241,534	(1,436,101)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	17	75,421	4437	498,956	0	0	463,552		463,552	(374,256)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	34	159,019	4677	0	1,237,538	0	858,669		858,669	(378,869)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50ES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	55	248,602	4520	1,692,955	0	0	1,365,239		1,365,239	(1,126,889)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	55	255,708	4649	2,037,970	0	0	1,412,621		1,412,621	(937,484)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	204	948,443	4649	7,559,016	0	0	5,239,539		5,239,539	(3,477,214)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	43	202,012	4698	1,509,042	0	0	886,985		886,985	(735,722)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	204,566	4649	1,630,376	0	0	1,130,097		1,130,097	(749,987)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50DA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	35	160,143	4576	0	1,393,875	0	1,279,763		1,279,763	(114,112)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	64	270,886	4233	1,821,251	0	0	2,108,728		2,108,728	(1,721,237)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	86	374,847	4359	2,566,925	0	0	2,697,950		2,697,950	(1,976,731)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50AY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	42	186,407	4438	1,334,676	0	0	1,405,873		1,405,873	(852,631)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	11	51,673	4698	355,509	0	0	215,170		215,170	(190,890)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2021	.04/21/2022	7	30,383	4340	137,015	0	0	151,500		151,500	(194,753)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	78	324,157	4156	2,317,427	0	0	3,209,890		3,209,890	(2,050,273)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50BN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	16	67,597	4225	452,512	0	0	618,354		618,354	(396,166)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50EE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	62	275,384	4442	1,922,329	0	0	1,752,214		1,752,214	(1,339,384)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50AF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	48	203,165	4233	1,365,938	0	0	1,581,546		1,581,546	(1,290,927)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50EV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	12	52,250	4354	403,272	0	0	448,539		448,539	(256,832)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIX50DC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	22	100,661	4576	0	876,150	0	804,423		804,423	(71,727)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50HM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	11	51,554	4687	406,252	0	0	247,261		247,261	(186,454)	0	0	0	0	0	0001

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFSDJR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	187	813,239	4349	0	7,148,054	0	9,164,739		9,164,739	2,016,684	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1S	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	15	65,969	4398	0	558,105	0	653,603		653,603	95,498	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDAR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	99	411,430	4156	2,941,349	0	0	4,074,091		4,074,091	(2,602,270)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	64	278,668	4354	2,087,232	0	0	2,392,210		2,392,210	(1,369,771)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDCH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/07/2021	.07/07/2022	48	209,190	4358	2,020,800	0	0	1,438,675		1,438,675	(1,126,090)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	193	848,802	4398	0	7,398,551	0	8,409,687		8,409,687	1,011,137	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	63	277,070	4398	0	2,415,071	0	2,745,131		2,745,131	330,060	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	44	206,045	4683	1,474,264	0	0	919,906		919,906	(765,710)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	16	75,167	4698	561,504	0	0	330,041		330,041	(273,757)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDHS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	173	804,317	4649	6,410,342	0	0	4,443,334		4,443,334	(2,948,814)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDFK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	49	213,355	4354	1,598,037	0	0	1,831,536		1,831,536	(1,048,731)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	52	236,589	4550	1,658,488	0	0	1,394,416		1,394,416	(999,473)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDFU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	86	391,281	4550	2,742,884	0	0	2,306,150		2,306,150	(1,652,975)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	14	62,457	4461	0	548,310	0	606,456		606,456	58,146	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	52	230,967	4442	1,612,276	0	0	1,469,599		1,469,599	(1,123,354)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDHK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	31	145,637	4698	1,087,914	0	0	639,454		639,454	(530,404)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	51	215,553	4227	1,445,939	0	0	1,885,089		1,885,089	(1,297,991)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0E1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	76	337,567	4442	2,356,403	0	0	2,147,875		2,147,875	(1,641,825)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	34	150,901	4438	1,080,452	0	0	1,138,088		1,138,088	(690,225)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	12	50,791	4233	341,484	0	0	395,386		395,386	(322,732)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0BX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	93	392,905	4225	2,630,229	0	0	3,594,183		3,594,183	(2,302,714)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0EY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	71	309,147	4354	2,315,523	0	0	2,653,858		2,653,858	(1,519,590)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0AX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	84	349,092	4156	2,495,690	0	0	3,456,805		3,456,805	(2,207,986)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0CD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	56	236,588	4225	1,583,794	0	0	2,164,239		2,164,239	(1,386,580)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0CB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	63	266,162	4225	1,781,768	0	0	2,434,769		2,434,769	(1,559,903)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD011	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	49	227,812	4649	1,815,646	0	0	1,258,517		1,258,517	(835,213)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0KF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	29	121,832	4201	0	1,184,150	0	1,747,365		1,747,365	563,215	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0GG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	46	209,290	4550	1,467,124	0	0	1,233,522		1,233,522	(884,149)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0BC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	48	213,036	4438	1,525,344	0	0	1,606,712		1,606,712	(974,436)	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/18/2022	27	117,419	4349	0	1,032,072	0	1,323,251		1,323,251	291,179	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/20/2021	14	58,182	4156	415,948	0	0	576,134		576,134	(367,998)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	81	376,588	4649	3,001,374	0	0	2,080,405		2,080,405	(1,380,659)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/20/2021	176	781,734	4442	5,456,933	0	0	4,974,027		4,974,027	(3,802,122)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2021	49	213,355	4354	1,598,037	0	0	1,831,536		1,831,536	(1,048,731)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/07/2021	54	237,587	4400	1,765,260	0	0	1,918,489		1,918,489	(1,119,538)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/20/2021	62	275,384	4442	1,922,329	0	0	1,752,214		1,752,214	(1,339,384)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	45	209,215	4649	1,667,430	0	0	1,155,781		1,155,781	(767,033)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/28/2021	61	280,382	4596	1,987,929	0	0	1,497,030		1,497,030	(1,135,630)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	50	227,489	4550	1,594,700	0	0	1,340,785		1,340,785	(961,032)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	71	323,034	4550	2,264,474	0	0	1,903,914		1,903,914	(1,364,665)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/07/2021	46	215,591	4687	1,698,872	0	0	1,034,000		1,034,000	(779,716)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/21/2021	75	311,690	4156	2,228,295	0	0	3,086,433		3,086,433	(1,971,416)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2021	189	798,485	4225	5,345,304	0	0	7,304,308		7,304,308	(4,679,709)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/28/2022	60	262,436	4374	0	2,272,785	0	2,864,942		2,864,942	592,157	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2021	13	56,919	4378	376,454	0	0	379,714		379,714	(300,199)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2021	7	31,699	4528	164,346	0	0	179,087		179,087	(140,714)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/12/2021	9	42,146	4683	301,554	0	0	188,163		188,163	(156,622)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/20/2021	60	266,500	4442	1,860,318	0	0	1,695,691		1,695,691	(1,296,178)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/28/2021	42	184,827	4401	1,261,002	0	0	1,218,580		1,218,580	(945,101)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/14/2022	73	321,322	4402	0	2,808,017	0	3,283,286		3,283,286	475,269	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2021	56	236,588	4225	1,583,794	0	0	2,164,239		2,164,239	(1,386,580)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	65	295,736	4550	2,073,110	0	0	1,743,020		1,743,020	(1,249,341)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2021	64	278,956	4359	1,910,269	0	0	2,007,777		2,007,777	(1,471,055)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/18/2022	52	226,141	4349	0	1,987,694	0	2,548,483		2,548,483	560,789	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2021	50	217,935	4359	1,492,398	0	0	1,568,576		1,568,576	(1,149,262)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2021	40	168,992	4225	1,131,281	0	0	1,545,885		1,545,885	(990,415)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/28/2022	52	227,445	4374	0	1,969,747	0	2,482,950		2,482,950	513,203	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/21/2021	7	30,255	4322	142,783	0	0	190,059		190,059	(181,769)	0	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFSDAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	64	265,975	4156	1,901,478	0	0	2,633,756		2,633,756	(1,682,275)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOAC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	62	259,374	4183	1,780,156	0	0	2,258,470		2,258,470	(1,688,179)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOBW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	50	229,731	4595	1,835,550	0	0	1,355,334		1,355,334	(900,569)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOC1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	28	130,560	4663	0	1,030,652	0	743,367		743,367	(287,285)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDBR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	56	236,588	4225	1,583,794	0	0	2,164,239		2,164,239	(1,386,580)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOCG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	37	177,095	4786	1,334,775	0	0	696,648		696,648	(575,045)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBSOBE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G08Y1R12	.05/14/2021	.05/13/2022	8,134	33,950,096	4174	2,329,009	0	0	3,162,654		3,162,654	(2,159,847)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBSOB1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G08Y1R12	.05/21/2021	.05/20/2022	5,124	21,294,627	4156	1,513,527	0	0	2,108,651		2,108,651	(1,346,872)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	.01/28/2022	.01/27/2023	5,281	23,404,600	4432	0	1,984,780	0	2,206,320		2,206,320	221,540	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.04/14/2021	.04/14/2022	5,630	23,221,836	4125	1,596,295	0	0	2,295,100		2,295,100	(1,537,964)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/21/2021	.04/21/2022	15,781	65,860,741	4173	4,466,020	0	0	5,781,742		5,781,742	(4,335,298)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBSOCD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G08Y1R12	.09/07/2021	.09/07/2022	3,429	15,499,183	4520	1,094,032	0	0	851,165		851,165	(702,564)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SFB0IG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI6C71XBU11	.06/21/2021	.06/21/2022	649	2,851,563	4394	122,564	0	0	165,819		165,819	(155,188)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSORV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.03/14/2022	.03/14/2023	4,542	18,982,699	4179	0	1,855,833	0	2,826,351		2,826,351	970,518	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSO0V	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.04/14/2021	.04/14/2022	5,473	22,574,264	4125	1,551,780	0	0	2,231,098		2,231,098	(1,495,076)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBSOC1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G08Y1R12	.01/14/2022	.01/13/2023	4,330	20,190,141	4663	0	1,557,885	0	1,149,563		1,149,563	(408,321)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS00Z	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.04/21/2021	.04/21/2022	1,280	5,341,978	4173	362,240	0	0	468,958		468,958	(351,637)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.12/28/2021	.12/28/2022	490	2,345,312	4786	31,638	0	0	287		287	(26,303)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/21/2022	.01/20/2023	68,138	299,666,836	4398	0	26,120,334	0	29,690,118		29,690,118	3,569,784	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS00B	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.07/07/2021	.07/07/2022	4,125	17,977,286	4358	1,185,530	0	0	1,236,362		1,236,362	(967,733)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMS10BB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.02/07/2022	.02/07/2023	462	2,071,548	4484	0	23,014	0	1,605		1,605	(21,409)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SIFSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMUCJXT09	.07/21/2021	.07/21/2022	57,531	250,759,794	4359	17,171,830	0	0	18,048,344		18,048,344	(13,223,640)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0SD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.03/28/2022	.03/28/2023	4,707	21,536,973	4576	0	1,816,414	0	1,721,099		1,721,099	(95,315)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.10/28/2021	.10/28/2022	445	2,045,407	4596	27,817	0	0	457		457	(33,386)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGAOAT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/16/2021	.07/28/2022	1,817	7,995,963	4401	300,761	0	0	234,214		234,214	(295,241)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFX1UU8231	.06/21/2021	.06/21/2022	640	2,703,866	4225	27,040	0	0	0		0	(59,052)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	2,536	11,157,791	4400	839,684	0	0	900,979		900,979	(525,768)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.04/07/2021	.04/07/2022	4,925	20,093,754	4080	1,348,541	0	0	2,215,778		2,215,778	(1,319,129)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SFBABOD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI6C71XBU11	.12/07/2021	.12/07/2022	511	2,394,929	4687	103,222	0	0	18,089		18,089	(92,410)	0	0	0	0	0	0001

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S&P 500 OTC Call Option 9SM5MOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.05/28/2021	.05/27/2022	349	1,467,234	.4204	27,438	0	0	2,432		2,432	(62,442)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSAOBM	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.05/14/2021	.05/13/2022	385	1,606,932	.4174	62,027	0	0	112,282		112,282	(39,856)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTK	Fixed Annuity Hedge	N/A	Equity/Index	B04/Merrill Lynch EYKN6VOZC88V09IULB80	.05/21/2021	.05/20/2022	16,881	70,155,073	.4156	4,986,308	0	0	6,946,943		6,946,943	(4,437,264)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.10/07/2021	.10/07/2022	3,947	17,365,853	.4400	171,912	0	0	0		0	(286,495)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.01/28/2022	.01/27/2023	6,869	30,442,378	.4432	0	2,581,604	0	2,869,762		2,869,762	288,157	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/14/2021	.09/14/2022	685	3,043,489	.4443	122,136	0	0	82,177		82,177	(129,936)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UUR231	.03/21/2022	.03/21/2023	33,527	149,569,982	.4461	0	12,925,101	0	14,523,324		14,523,324	1,598,223	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/07/2022	.03/07/2023	1,730	7,267,886	.4201	0	77,061	0	98,139		98,139	21,078	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMB0AE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGCY1R12	.04/14/2021	.04/14/2022	610	2,516,043	.4125	24,656	0	0	0		0	(108,611)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMJCXFXT09	.06/28/2021	.06/28/2022	9,236	39,628,074	.4291	2,535,656	0	0	3,156,944		3,156,944	(2,231,648)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMJCXFXT09	.06/21/2021	.06/21/2022	7,086	29,936,862	.4225	2,004,065	0	0	2,738,536		2,738,536	(1,754,519)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	4,972	20,752,382	.4174	1,423,633	0	0	1,933,208		1,933,208	(1,320,231)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOPV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.05/28/2021	.05/27/2022	5,133	21,579,697	.4204	1,419,999	0	0	1,933,279		1,933,279	(1,333,598)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCH	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.08/06/2021	.08/05/2022	2,170	9,627,248	.4437	64,506	0	0	0		0	(72,278)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOQT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.09/07/2021	.09/07/2022	4,524	20,448,616	.4520	1,443,395	0	0	1,122,971		1,122,971	(926,918)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCF	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.06/07/2021	.06/07/2022	3,142	13,279,726	.4227	124,832	0	0	0		0	(303,576)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.11/19/2021	.11/21/2022	712	3,478,747	.4886	172,934	0	0	83,853		83,853	(102,791)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0DO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.04/14/2021	.04/14/2022	1,270	5,238,318	.4125	360,088	0	0	517,722		517,722	(346,930)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOPT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/28/2021	.05/27/2022	11,408	47,960,487	.4204	3,155,922	0	0	4,296,678		4,296,678	(2,963,897)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	7,970	33,265,585	.4174	2,282,051	0	0	3,098,888		3,098,888	(2,116,300)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SORD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.11/12/2021	.11/14/2022	2,421	11,344,588	.4686	806,953	0	0	502,078		502,078	(420,497)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0KOC	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.02/18/2022	.02/21/2023	1,216	5,288,226	.4349	0	466,421	0	595,953		595,953	129,532	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0AOU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.08/06/2021	.08/05/2022	722	3,203,167	.4437	114,350	0	0	74,745		74,745	(121,226)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0DOQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.07/07/2021	.07/07/2022	1,290	5,621,988	.4358	370,748	0	0	386,644		386,644	(302,637)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOSB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFQFN3BB653	.03/28/2022	.03/28/2023	4,658	21,312,772	.4576	0	1,797,505	0	1,703,182		1,703,182	(94,323)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.08/20/2021	.08/19/2022	48,902	217,206,546	.4442	15,162,212	0	0	13,820,448		13,820,448	(10,564,281)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/21/2021	.05/20/2022	46,269	192,287,486	.4156	13,666,933	0	0	19,040,821		19,040,821	(12,162,061)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTM	Fixed Annuity Hedge	N/A	Equity/Index	B04/Merrill Lynch EYKN6VOZC88V09IULB80	.08/06/2021	.08/05/2022	4,730	20,984,740	.4437	1,388,271	0	0	1,289,764		1,289,764	(1,041,313)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.08/13/2021	.08/12/2022	609	2,721,012	.4468	181,590	0	0	157,049		157,049	(131,407)	0	0	0	0	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SCTMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IFHX1UJ8231	.02/14/2022	.02/14/2023	346	1,522,978	.4402	0	27,705	0	9,854		9,854	(17,851)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.01/07/2022	.01/06/2023	2,149	10,050,937	.4677	0	782,197	0	542,729		542,729	(239,468)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOON	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/07/2021	.04/07/2022	6,030	24,602,099	.4080	1,651,107	0	0	2,712,922		2,712,922	(1,615,096)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/05/2021	.11/07/2022	3,535	16,605,769	.4698	1,180,139	0	0	691,477		691,477	(613,452)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XB11	.03/14/2022	.03/14/2023	431	1,798,610	.4173	0	106,298	0	193,500		193,500	87,203	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	5,389	24,973,111	.4634	2,014,782	0	0	1,402,300		1,402,300	(933,422)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOER	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.03/21/2022	.03/21/2023	63,735	284,333,307	.4461	0	24,570,684	0	27,608,914		27,608,914	3,038,230	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	51,486	223,905,921	.4349	0	19,680,467	0	25,232,927		25,232,927	5,552,460	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.01/28/2022	.01/27/2023	2,565	11,367,695	.4432	0	964,014	0	1,071,617		1,071,617	107,603	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	4,989	22,922,559	.4595	1,924,149	0	0	1,352,352		1,352,352	(898,588)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.05/28/2021	.05/27/2022	5,582	23,467,342	.4204	1,544,211	0	0	2,102,389		2,102,389	(1,450,252)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/28/2021	.09/28/2022	3,166	13,780,427	.4353	1,077,410	0	0	1,205,503		1,205,503	(673,227)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/21/2021	.09/21/2022	5,014	21,831,909	.4354	1,698,125	0	0	1,874,147		1,874,147	(1,073,130)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	16,043	71,570,711	.4461	0	6,184,788	0	6,949,554		6,949,554	764,765	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	8,594	38,339,381	.4461	0	3,313,100	0	3,722,774		3,722,774	409,674	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IFHX1UJ8231	.08/27/2021	.08/26/2022	361	1,627,883	.4509	21,996	0	0	0		0	(19,816)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.03/14/2022	.03/14/2023	6,617	27,613,469	.4173	0	2,727,996	0	4,147,488		4,147,488	1,419,492	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/05/2021	.11/07/2022	6,998	32,873,315	.4698	2,336,240	0	0	1,368,870		1,368,870	(1,214,410)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.11/12/2021	.11/14/2022	386	1,807,580	.4683	67,604	0	0	10,190		10,190	(65,295)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.10/28/2021	.10/28/2022	7,736	35,557,905	.4596	2,508,161	0	0	1,898,528		1,898,528	(1,440,203)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.03/21/2022	.03/21/2023	7,014	31,290,717	.4461	0	2,703,990	0	3,038,345		3,038,345	334,355	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS01H	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XB11	.06/21/2021	.06/21/2022	1,145	4,837,385	.4225	324,585	0	0	442,510		442,510	(283,506)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	4,371	20,255,607	.4634	1,634,183	0	0	1,137,401		1,137,401	(757,096)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMASOAE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.03/07/2022	.03/07/2023	411	1,726,648	.4201	0	102,296	0	170,689		170,689	68,393	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.02/18/2022	.02/21/2023	793	3,586,596	.4523	0	223,475	0	297,910		297,910	74,435	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.08/13/2021	.08/12/2022	6,915	30,896,220	.4468	2,061,899	0	0	1,783,245		1,783,245	(1,492,084)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/21/2021	.09/21/2022	5,100	22,206,369	.4354	1,727,251	0	0	1,906,292		1,906,292	(1,091,537)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS01M	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XB11	.09/14/2021	.09/14/2022	1,838	8,166,326	.4443	604,059	0	0	561,775		561,775	(385,442)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.08/13/2021	.08/12/2022	1,122	5,018,190	.4473	331,433	0	0	285,896		285,896	(241,675)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SBCS1AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/21/2021	.04/21/2022	17,365	.72,471,438	.4173	4,914,292	0	0	6,362,078		6,362,078	(4,770,449)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAL	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.09/28/2021	.09/28/2022	432	1,880,336	.4353	36,139	0	0	10,521		10,521	(59,106)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.06/28/2021	.06/28/2022	9,925	42,584,304	.4291	2,724,814	0	0	3,392,450		3,392,450	(2,398,128)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSO7Y	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKMGVQZCB8VD91ULB80	.10/14/2021	.10/14/2022	645	2,862,678	.4438	204,089	0	0	215,902		215,902	(130,940)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.05/21/2021	.05/20/2022	16,229	67,445,452	.4156	4,793,720	0	0	6,678,629		6,678,629	(4,265,882)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BX4R0TD8PU41	.02/18/2022	.02/21/2023	5,905	25,680,077	.4349	0	2,257,180	0	2,893,999		2,893,999	636,819	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSAOD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.09/21/2021	.09/21/2022	8,511	37,058,511	.4354	1,645,432	0	0	1,696,531		1,696,531	(1,680,087)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/27/2021	.08/26/2022	1,521	6,858,752	.4509	246,980	0	0	93,068		93,068	(264,095)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.03/07/2022	.03/07/2023	3,165	13,296,450	.4201	0	1,292,357	0	1,907,038		1,907,038	614,681	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.09/21/2021	.09/21/2022	42,412	184,669,906	.4354	14,363,956	0	0	15,852,877		15,852,877	(9,077,303)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	4,131	19,143,426	.4634	1,544,454	0	0	1,074,949		1,074,949	(715,526)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAN	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.11/26/2021	.11/28/2022	253	1,162,439	.4595	18,922	0	0	1,851		1,851	(23,063)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1GC71XBU11	.12/07/2021	.12/07/2022	1,561	7,316,017	.4687	58,528	0	0	0		0	(55,795)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.06/28/2021	.06/28/2022	1,805	7,744,551	.4291	260,985	0	0	385,243		385,243	(251,080)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0IIFHX1U08231	.05/21/2021	.05/20/2022	287	1,192,732	.4156	13,967	0	0	4,266		4,266	(42,659)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.02/14/2022	.02/14/2023	9,488	41,763,045	.4402	0	3,649,653	0	4,267,372		4,267,372	617,719	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOPH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.04/21/2021	.04/21/2022	5,501	22,957,983	.4173	1,556,782	0	0	2,015,421		2,015,421	(1,511,214)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.12/28/2021	.12/28/2022	5,394	25,817,572	.4786	1,957,549	0	0	1,015,600		1,015,600	(838,322)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.08/13/2021	.08/12/2022	4,817	21,522,356	.4468	1,436,322	0	0	1,242,212		1,242,212	(1,039,388)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.08/20/2021	.08/19/2022	634	2,928,662	.4619	131,790	0	0	107,456		107,456	(125,495)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOPL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.04/21/2021	.04/21/2022	5,281	22,039,831	.4173	1,494,522	0	0	1,934,819		1,934,819	(1,450,777)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0IIFHX1U08231	.12/21/2021	.12/21/2022	65,599	304,984,839	.4649	24,430,990	0	0	16,848,457		16,848,457	(11,181,459)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBAOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.11/26/2021	.11/28/2022	1,211	5,564,085	.4595	261,515	0	0	82,649		82,649	(245,177)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.04/07/2021	.04/07/2022	5,823	23,757,549	.4080	1,594,427	0	0	2,619,792		2,619,792	(1,559,653)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOPX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.06/07/2021	.06/07/2022	5,698	24,082,711	.4227	1,615,483	0	0	2,106,125		2,106,125	(1,450,187)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.01/07/2022	.01/06/2023	461	2,156,111	.4677	0	34,709	0	154		154	(34,555)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	4,785	21,259,994	.4443	1,572,590	0	0	1,462,510		1,462,510	(1,003,449)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.06/28/2021	.06/28/2022	3,716	15,943,907	.4291	1,020,193	0	0	1,270,161		1,270,161	(897,878)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCJFXT09	.06/14/2021	.06/14/2022	12,736	54,193,590	.4255	3,549,950	0	0	4,511,330		4,511,330	(3,183,941)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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S&P 500 OTC Call Option 9SUBSOCK	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets	01/14/2022	01/13/2023	5,643	26,312,463	4663	0	2,030,287	0	1,498,149		1,498,149	(532,138)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/19/2021	11/21/2022	1,155	5,426,144	4698	403,164	0	0	238,248		238,248	(197,618)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/21/2021	05/20/2022	1,540	6,400,024	4156	454,885	0	0	633,748		633,748	(404,797)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/21/2021	12/21/2022	745	3,602,224	4835	197,432	0	0	119,295		119,295	(111,680)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAK	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/21/2021	09/21/2022	656	2,856,349	4354	39,108	0	0	15,817		15,817	(66,167)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB	12/28/2021	12/28/2022	6,475	30,991,616	4786	2,349,857	0	0	1,219,134		1,219,134	(1,006,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Int	10/21/2021	10/21/2022	676	3,198,677	4732	143,326	0	0	111,281		111,281	(116,032)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	01/14/2022	01/13/2023	387	1,804,523	4663	0	27,609	0	38		38	(27,571)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/05/2021	11/07/2022	4,981	23,398,397	4698	269,103	0	0	0		0	(271,686)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/27/2021	08/26/2022	1,234	5,564,563	4509	376,148	0	0	300,885		300,885	(257,487)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/28/2021	09/28/2022	11,334	49,332,708	4353	3,857,032	0	0	4,315,595		4,315,595	(2,410,092)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/07/2022	01/06/2023	676	3,161,672	4677	0	70,797	0	2,615		2,615	(68,182)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2022	02/07/2023	2,408	10,797,159	4484	0	896,759	0	941,861		941,861	45,102	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2021	07/28/2022	5,399	23,759,055	4401	1,620,988	0	0	1,566,456		1,566,456	(1,214,905)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBK	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/14/2021	06/14/2022	4,951	21,067,248	4255	1,380,010	0	0	1,753,737		1,753,737	(1,237,727)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	06/14/2021	06/14/2022	609	2,591,386	4255	90,698	0	0	144,151		144,151	(77,527)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2021	12/14/2022	4,318	20,010,001	4634	1,614,368	0	0	1,123,610		1,123,610	(747,916)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/13/2021	08/12/2022	4,491	20,065,788	4468	1,339,116	0	0	1,158,143		1,158,143	(969,045)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/28/2021	05/27/2022	1,312	5,515,792	4204	192,497	0	0	361,401		361,401	(150,062)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup Credit Suisse FB	07/14/2021	07/14/2022	356	1,557,251	4374	16,508	0	0	0		0	(30,166)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Int	04/28/2021	04/28/2022	995	4,162,264	4183	153,588	0	0	264,344		264,344	(91,829)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSUA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/14/2021	10/14/2022	1,643	7,313,157	4451	507,007	0	0	535,798		535,798	(332,033)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS1CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	5,993	26,735,852	4461	0	2,310,381	0	2,596,065		2,596,065	285,685	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2021	04/21/2022	5,017	20,938,048	4173	1,419,810	0	0	1,838,096		1,838,096	(1,378,252)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/07/2022	02/07/2023	481	2,156,741	4484	0	52,402	0	17,420		17,420	(34,982)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/07/2022	01/06/2023	381	1,781,948	4677	0	75,377	0	19,863		19,863	(55,514)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2022	02/14/2023	371	1,633,020	4402	0	83,123	0	88,925		88,925	5,802	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/07/2022	01/06/2023	3,047	14,250,910	4677	0	1,109,053	0	769,519		769,519	(339,534)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBY	Fixed Annuity Hedge	N/A	Equity/Index	UBS	08/13/2021	08/12/2022	4,611	20,601,948	4468	1,374,897	0	0	1,189,088		1,189,088	(994,938)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SUBMOA1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.08/20/2021	.08/19/2022	307	1,363,593	4442	11,852	0	0	0		0	(13,523)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	5,851	26,102,364	4461	0	2,255,638	0	2,534,553		2,534,553	278,916	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.09/14/2021	.09/14/2022	4,076	18,109,872	4443	1,339,577	0	0	1,245,808		1,245,808	(854,767)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VQZCB8VD91ULB80	.09/14/2021	.09/14/2022	8,890	39,498,715	4443	2,921,698	0	0	2,717,182		2,717,182	(1,864,298)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOET	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.03/21/2022	.03/21/2023	1,880	8,387,018	4461	0	724,765	0	814,384		814,384	89,619	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.05/14/2021	.05/13/2022	303	1,264,677	4174	14,023	0	0	0		0	(46,764)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	.02/07/2022	.02/07/2023	2,718	12,187,159	4484	0	1,012,205	0	1,063,114		1,063,114	50,909	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/14/2021	.07/14/2022	5,523	24,159,259	4374	1,628,687	0	0	1,629,675		1,629,675	(1,276,815)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.03/28/2022	.03/28/2023	349	1,596,856	4576	0	24,433	0	20,529		20,529	(3,905)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.02/07/2022	.02/07/2023	507	2,273,322	4484	0	105,025	0	90,177		90,177	(14,849)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.01/28/2022	.01/27/2023	1,848	8,190,059	4432	0	694,541	0	772,066		772,066	77,524	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.06/14/2021	.06/14/2022	1,300	5,531,695	4255	362,354	0	0	460,484		460,484	(324,994)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1UUR231	.01/21/2022	.01/20/2023	359	1,578,860	4398	0	21,973	0	22,665		22,665	692	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1UUR231	.08/13/2021	.08/12/2022	386	1,724,648	4468	23,267	0	0	0		0	(31,780)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSQJO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.10/21/2021	.10/21/2022	1,192	5,423,338	4550	376,374	0	0	319,643		319,643	(229,110)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	.04/28/2021	.04/28/2022	318	1,330,251	4183	12,240	0	0	0		0	(30,478)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.03/07/2022	.03/07/2023	838	3,520,513	4201	0	23,238	0	22,840		22,840	(398)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/28/2022	.02/28/2023	2,230	9,753,886	4374	0	844,718	0	1,064,804		1,064,804	220,085	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/19/2021	.11/21/2022	7,265	34,130,679	4698	1,332,837	0	0	183,128		183,128	(1,210,982)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	5,316	23,619,254	4443	1,747,103	0	0	1,624,808		1,624,808	(1,114,804)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	.01/07/2022	.01/06/2023	546	2,553,658	4677	0	28,105	0	0		0	(28,105)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSQJI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.08/13/2021	.08/12/2022	1,239	5,535,852	4468	369,442	0	0	319,514		319,514	(267,345)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSO1Y	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.12/21/2021	.12/21/2022	1,264	5,876,627	4649	471,889	0	0	324,646		324,646	(215,451)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.07/21/2021	.07/21/2022	7,992	34,834,650	4359	1,299,339	0	0	1,302,115		1,302,115	(1,256,105)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	.01/07/2022	.01/06/2023	1,029	4,812,664	4677	0	59,660	0	0		0	(59,660)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSO1R	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.04/07/2021	.04/07/2022	2,130	8,690,294	4080	583,227	0	0	958,296		958,296	(570,507)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.03/14/2022	.03/14/2023	610	2,545,597	4173	0	30,293	0	38,556		38,556	8,263	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GCBY1R12	.07/14/2021	.07/14/2022	4,753	20,791,048	4374	1,401,620	0	0	1,402,470		1,402,470	(1,098,805)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	.03/28/2022	.03/28/2023	7,591	34,732,772	4576	0	2,929,340	0	2,775,624		2,775,624	(153,716)	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.02/07/2022	.02/07/2023	1,171	5,250,612	4484	0	68,798	0	9,116		9,116	(59,682)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/12/2021	.11/14/2022	11,126	52,101,389	4683	3,729,256	0	0	2,326,108		2,326,108	(1,936,201)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	6,679	27,877,144	4174	1,912,399	0	0	2,596,923		2,596,923	(1,773,497)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSTCN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	4,525	20,186,840	4461	0	1,744,447	0	1,960,153		1,960,153	215,706	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.10/14/2021	.10/14/2022	5,090	22,590,743	4438	1,610,567	0	0	1,703,784		1,703,784	(1,033,308)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	4,673	20,560,078	4400	1,547,256	0	0	1,660,203		1,660,203	(968,815)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKH	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.03/14/2022	.03/14/2023	7,376	30,780,859	4173	0	3,040,909	0	4,623,224		4,623,224	1,582,315	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI6C71XB011	.07/14/2021	.07/14/2022	631	2,760,183	4374	98,815	0	0	90,218		90,218	(96,722)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.07/28/2021	.07/28/2022	11,562	50,880,200	4401	3,471,358	0	0	3,354,577		3,354,577	(2,601,728)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.10/28/2021	.10/28/2022	3,444	15,830,070	4596	1,116,611	0	0	845,208		845,208	(641,166)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.07/28/2021	.07/28/2022	6,060	26,667,878	4401	1,819,445	0	0	1,758,237		1,758,237	(1,363,646)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.04/21/2021	.04/21/2022	207	863,898	4173	12,540	0	0	2,153		2,153	(36,237)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.10/21/2021	.10/21/2022	29,854	135,829,132	4550	9,401,920	0	0	8,005,557		8,005,557	(5,738,129)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.12/14/2021	.12/14/2022	434	2,011,195	4634	26,722	0	0	0		0	(30,811)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.12/07/2021	.12/07/2022	602	2,821,424	4687	43,192	0	0	11		11	(48,453)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSAOBK	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.04/21/2021	.04/21/2022	7,424	30,983,470	4173	1,149,458	0	0	1,993,021		1,993,021	(648,596)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.04/14/2021	.04/14/2022	7,988	32,947,784	4125	2,264,868	0	0	3,256,351		3,256,351	(2,182,106)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI6C71XB011	.02/07/2022	.02/07/2023	1,317	5,905,257	4484	0	37,205	0	192		192	(37,013)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFADAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.08/20/2021	.08/19/2022	8,077	35,875,369	4442	1,370,425	0	0	874,668		874,668	(1,422,551)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.08/13/2021	.08/12/2022	1,354	6,049,672	4468	403,733	0	0	349,171		349,171	(292,159)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/14/2022	.03/14/2023	13,399	55,915,501	4173	0	5,524,016	0	8,398,397		8,398,397	2,874,381	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.06/14/2021	.06/14/2022	6,201	26,386,185	4255	1,728,426	0	0	2,196,510		2,196,510	(1,550,221)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDTT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/28/2021	.09/28/2022	1,215	5,288,445	4353	413,472	0	0	462,630		462,630	(258,361)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKF	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.03/14/2022	.03/14/2023	4,916	20,515,009	4173	0	2,026,723	0	3,081,314		3,081,314	1,054,590	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSAOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	.04/14/2021	.04/14/2022	244	1,006,417	4125	36,734	0	0	75,651		75,651	(20,087)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.03/21/2022	.03/21/2023	350	1,561,413	4461	0	19,362	0	19,100		19,100	(262)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	7,949	34,569,168	4349	0	3,038,497	0	3,895,749		3,895,749	857,253	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.03/28/2022	.03/28/2023	1,431	6,547,569	4576	0	307,737	0	257,188		257,188	(50,549)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.07/14/2021	.07/14/2022	1,893	8,280,550	4374	558,230	0	0	558,569		558,569	(437,626)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call	Option 9SIFSDLL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	09/21/2021	09/21/2022	16,726	72,828,182	4354	5,664,706	0	0	6,251,892	6,251,892	(3,579,812)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SUBSOBM	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	06/14/2021	06/14/2022	4,739	20,165,156	4255	1,320,918	0	0	1,678,643	1,678,643	(1,184,728)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SIFSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	08/27/2021	08/26/2022	5,012	22,600,962	4509	1,527,760	0	0	1,222,071	1,222,071	(1,045,807)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSOPPF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	04/21/2021	04/21/2022	7,361	30,720,545	4173	2,083,162	0	0	2,696,876	2,696,876	(2,022,187)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SCSAOBI	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGJMJJYJLN8C3868	04/07/2021	04/07/2022	497	2,027,735	4080	72,592	0	0	172,340	172,340	(38,543)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SCTSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WFHX1UJ8231	10/21/2021	10/21/2022	19,031	86,586,863	4550	5,993,433	0	0	5,103,295	5,103,295	(3,657,880)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SBCA0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	560	2,595,090	4634	117,090	0	0	32,984	32,984	(112,962)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SIFSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	05/28/2021	05/27/2022	1,210	5,086,973	4204	334,736	0	0	455,731	455,731	(314,369)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMLA0DR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	12/28/2021	12/28/2022	1,471	7,040,721	4786	282,329	0	0	29,104	29,104	(225,004)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMLS0UE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	11/26/2021	11/28/2022	5,586	25,665,547	4595	2,154,398	0	0	1,514,179	1,514,179	(1,006,116)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SIFSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	05/21/2021	05/20/2022	7,062	29,348,683	4156	2,085,973	0	0	2,906,185	2,906,185	(1,856,286)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSORX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	03/14/2022	03/14/2023	4,135	17,255,810	4173	0	1,704,740	0	2,591,788	887,049	0	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SCSMOCI	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGJMJJYJLN8C3868	03/14/2022	03/14/2023	312	1,302,010	4173	0	7,681	0	7,241	(440)	0	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SISMOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	10/21/2021	10/21/2022	442	2,011,003	4550	30,167	0	0	4,441	4,441	(33,707)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SBCA0AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	05/07/2021	05/06/2022	561	2,374,489	4233	87,095	0	0	126,355	126,355	(55,798)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSOBT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	04/14/2021	04/14/2022	5,162	21,291,495	4125	1,463,601	0	0	2,104,317	2,104,317	(1,410,119)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SIFSOBT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	05/21/2021	05/20/2022	4,992	20,746,053	4156	1,474,536	0	0	2,054,330	2,054,330	(1,312,175)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SUBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	09/14/2021	09/14/2022	422	1,874,967	4443	26,438	0	0	0	0	(43,451)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SRBA0BF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GCT1XBU11	01/14/2022	01/13/2023	252	1,175,038	4663	0	51,937	0	15,564	(36,373)	0	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SUBSOOG	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	12/28/2021	12/28/2022	6,152	29,445,625	4786	2,232,636	0	0	1,158,318	1,158,318	(956,128)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SBCS1BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/28/2022	02/28/2023	3,018	13,200,551	4374	0	1,143,211	0	1,441,066	297,855	0	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSOQV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	09/28/2021	09/28/2022	6,871	29,906,921	4353	2,338,245	0	0	2,616,239	2,616,239	(1,461,068)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SCSMOCE	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGJMJJYJLN8C3868	05/07/2021	05/06/2022	4,313	18,255,204	4233	209,948	0	0	0	0	(512,651)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SCTMOAL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WFHX1UJ8231	07/21/2021	07/21/2022	515	2,244,725	4359	28,040	0	0	917	917	(47,701)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SIFSOED	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	11/05/2021	11/07/2022	4,615	21,679,101	4698	1,540,690	0	0	902,734	902,734	(800,872)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSOPZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	07/07/2021	07/07/2022	5,694	24,815,192	4358	1,636,462	0	0	1,706,629	1,706,629	(1,335,824)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SRBA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GCT1XBU11	07/07/2021	07/07/2022	708	3,085,556	4358	108,614	0	0	108,859	108,859	(104,223)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SMSOPP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	05/14/2021	05/13/2022	1,308	5,463,948	4177	371,770	0	0	504,550	504,550	(347,335)	0	0	0	0	0001	0001
S&P 500 OTC Call	Option 9SUBMOAH	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	08/20/2021	08/19/2022	285	1,265,876	4442	23,076	0	0	4,028	4,028	(28,819)	0	0	0	0	0001	0001

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SBCAOBD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.10/21/2021	.10/21/2022	7,768	35,342,691	4550	1,289,643	0	0	591,968		591,968	(1,519,053)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOS1AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	4,930	20,577,081	4174	1,411,607	0	0	1,916,878		1,916,878	(1,309,079)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.02/28/2022	.02/28/2023	1,375	6,014,168	4374	0	316,773	0	377,421		377,421	60,648	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAD	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.04/07/2021	.04/07/2022	5,519	22,517,244	4080	198,155	0	0	0		0	(667,099)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.06/21/2021	.06/21/2022	49,490	209,084,857	4225	13,996,777	0	0	19,126,466		19,126,466	(12,253,904)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.09/14/2021	.09/14/2022	1,951	8,674,478	4446	637,420	0	0	592,177		592,177	(408,688)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQNF3BB653	.12/07/2021	.12/07/2022	4,084	19,140,687	4687	1,497,740	0	0	918,013		918,013	(692,252)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.08/27/2021	.08/26/2022	9,250	41,711,673	4509	2,819,589	0	0	2,255,418		2,255,418	(1,930,112)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJMYJYLNC3868	.01/28/2022	.01/27/2023	4,354	19,296,275	4432	0	1,636,382	0	1,819,034		1,819,034	182,652	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJMYJYLNC3868	.04/21/2021	.04/21/2022	5,781	24,126,541	4173	1,636,022	0	0	2,118,006		2,118,006	(1,588,135)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.10/21/2021	.10/21/2022	59,416	270,329,728	4550	18,711,861	0	0	15,932,812		15,932,812	(11,420,134)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQNF3BB653	.10/28/2021	.10/28/2022	6,454	29,665,295	4596	2,092,511	0	0	1,583,906		1,583,906	(1,201,534)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOS1BZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	2,789	11,716,840	4201	0	1,138,825	0	1,680,483		1,680,483	541,657	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBG	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.05/14/2021	.05/13/2022	1,207	5,037,837	4174	345,600	0	0	469,305		469,305	(320,499)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BXP4R0TD8PU41	.01/14/2022	.01/13/2023	9,149	42,660,415	4663	0	3,291,706	0	2,428,950		2,428,950	(862,756)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQNF3BB653	.04/21/2021	.04/21/2022	9,269	38,683,430	4173	2,623,125	0	0	3,395,917		3,395,917	(2,546,346)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 549300860WFHX1UUR231	.08/06/2021	.08/05/2022	1,202	5,332,697	4437	82,114	0	0	0		0	(117,001)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.07/14/2021	.07/14/2022	5,662	24,767,287	4374	1,669,677	0	0	1,670,690		1,670,690	(1,308,949)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOS1AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/21/2021	.04/21/2022	13,937	58,164,955	4173	3,944,168	0	0	5,106,149		5,106,149	(3,828,721)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMAV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.03/07/2022	.03/07/2023	654	2,747,513	4201	0	26,101	0	30,196		30,196	4,095	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOON	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQNF3BB653	.08/13/2021	.08/12/2022	4,503	20,119,404	4468	1,342,694	0	0	1,161,237		1,161,237	(971,634)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2021	.06/07/2022	561	2,371,078	4227	85,693	0	0	145,554		145,554	(67,847)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIU	Fixed Annuity Hedge	N/A	Equity/Index	PBC Capital Markets . E571P3U3RH1GC71XBU11	.11/19/2021	.11/21/2022	46,662	219,216,210	4698	16,404,390	0	0	9,625,229		9,625,229	(7,983,779)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.05/14/2021	.05/13/2022	587	2,450,050	4174	168,076	0	0	228,237		228,237	(155,868)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.10/14/2021	.10/14/2022	7,454	33,082,790	4438	2,358,578	0	0	2,495,090		2,495,090	(1,513,217)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJMYJYLNC3868	.04/21/2021	.04/21/2022	1,213	5,062,358	4173	347,779	0	0	444,411		444,411	(333,231)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOON	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.06/28/2021	.06/28/2022	5,761	24,718,204	4291	1,581,628	0	0	1,969,159		1,969,159	(1,392,001)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	5,863	25,497,425	4349	0	2,241,125	0	2,873,415		2,873,415	632,290	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJMYJYLNC3868	.06/28/2021	.06/28/2022	1,248	5,354,681	4291	342,627	0	0	426,577		426,577	(301,548)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SSGMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.03/07/2022	.03/07/2023	475	1,995,518	4201	0	10,778	0	8,364		8,364	(2,413)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOES	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	7,741	35,872,491	4634	2,894,123	0	0	2,014,326		2,014,326	(1,340,809)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSPRFMYMCFXT09	.04/21/2021	.04/21/2022	49,744	207,602,604	4173	14,077,542	0	0	18,224,889		18,224,889	(13,665,489)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.10/14/2021	.10/14/2022	431	1,912,890	4438	72,977	0	0	64,344		64,344	(88,936)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.05/21/2021	.05/20/2022	7,796	32,399,085	4156	1,292,733	0	0	2,472,651		2,472,651	(844,569)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBAOBE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ... ES71P3U3RH1GC71XBU11	.12/21/2021	.12/21/2022	7,582	35,250,462	4649	1,540,445	0	0	428,787		428,787	(1,516,690)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFNF3BB653	.04/21/2021	.04/21/2022	6,918	28,871,720	4173	1,957,793	0	0	2,534,573		2,534,573	(1,900,488)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBMOA1	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ... ES71P3U3RH1GC71XBU11	.09/07/2021	.09/07/2022	1,872	8,461,496	4520	63,461	0	0	0		0	(52,199)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSPRFMYMCFXT09	.09/21/2021	.09/21/2022	10,971	47,769,818	4354	3,715,622	0	0	4,100,771		4,100,771	(2,348,088)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.01/28/2022	.01/27/2023	349	1,546,716	4432	0	22,097	0	18,130		18,130	(3,967)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBMOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ... ES71P3U3RH1GC71XBU11	.12/21/2021	.12/21/2022	318	1,478,455	4649	25,135	0	0	5,064		5,064	(22,905)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.02/18/2022	.02/21/2023	201	874,123	4349	0	13,055	0	16,884		16,884	3,829	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSPRFMYMCFXT09	.09/28/2021	.09/28/2022	3,571	15,543,242	4353	1,215,234	0	0	1,359,713		1,359,713	(759,347)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFNF3BB653	.03/28/2022	.03/28/2023	2,204	10,084,446	4576	0	850,516	0	805,885		805,885	(44,630)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IIFX1UU8231	.12/07/2021	.12/07/2022	4,285	20,129,591	4687	1,575,121	0	0	965,442		965,442	(728,018)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	2,252	10,347,084	4595	868,547	0	0	610,442		610,442	(405,616)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.06/21/2021	.06/21/2022	21,468	90,697,792	4225	6,071,586	0	0	8,296,766		8,296,766	(5,315,555)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSO1W	Fixed Annuity Hedge	N/A	Equity/Index	Int ... E58DKGIMJYYJLN8C3868	.04/21/2021	.04/21/2022	5,631	23,500,528	4173	1,593,572	0	0	2,063,050		2,063,050	(1,546,928)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOES	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.02/28/2022	.02/28/2023	5,140	22,482,052	4374	0	1,947,019	0	2,454,300		2,454,300	507,281	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	4,635	20,157,012	4349	0	1,771,724	0	2,271,581		2,271,581	499,857	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.01/07/2022	.01/06/2023	1,404	6,566,550	4677	0	49,263	0	0		0	(49,263)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	6,489	28,948,597	4461	0	2,501,595	0	2,810,924		2,810,924	309,329	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSPRFMYMCFXT09	.09/21/2021	.09/21/2022	4,801	20,904,466	4354	1,625,987	0	0	1,794,531		1,794,531	(1,027,543)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFNF3BB653	.02/28/2022	.02/28/2023	315	1,377,791	4374	0	13,798	0	14,159		14,159	361	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFNF3BB653	.08/20/2021	.08/19/2022	2,270	10,082,591	4442	703,820	0	0	641,536		641,536	(490,387)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBAOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.01/28/2022	.01/27/2023	1,178	5,220,719	4432	0	267,818	0	240,471		240,471	(27,348)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.04/14/2021	.04/14/2022	6,234	25,713,130	4125	1,767,550	0	0	2,541,324		2,541,324	(1,702,961)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.10/28/2021	.10/28/2022	1,400	6,434,988	4596	240,408	0	0	76,085		76,085	(265,026)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.11/19/2021	.11/21/2022	366	1,719,453	4698	26,457	0	0	2,325		2,325	(23,020)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBS0CM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/21/2022	01/20/2023	777	3,553,889	4574	0	211,181	0	250,861		250,861	39,680	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOE1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	6,449	28,045,863	4349	0	2,465,123	0	3,160,610		3,160,610	695,486	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2021	12/07/2022	1,224	5,736,582	4687	68,838	0	0	0		0	(75,365)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G01IFHX1ULB80	09/07/2021	09/07/2022	1,243	5,618,397	4520	86,489	0	0	0		0	(95,077)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/12/2021	11/14/2022	351	1,643,680	4683	20,240	0	0	0		0	(18,609)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/21/2022	01/20/2023	6,780	29,818,033	4398	0	1,460,480	0	1,491,610		1,491,610	31,131	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/13/2021	08/12/2022	581	2,595,908	4468	91,635	0	0	47,840		47,840	(99,187)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	02/14/2022	02/14/2023	2,759	12,164,845	4409	0	1,048,571	0	1,227,094		1,227,094	178,522	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	4,743	21,159,377	4461	0	1,828,489	0	2,054,587		2,054,587	226,098	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/14/2021	04/14/2022	1,713	7,068,369	4126	483,966	0	0	695,556		695,556	(468,130)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	03/21/2022	03/21/2023	8,229	36,711,050	4461	0	1,802,480	0	2,012,224		2,012,224	209,744	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0B	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	08/27/2021	08/26/2022	3,411	15,381,461	4509	1,039,742	0	0	831,701		831,701	(711,742)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS00X	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHNGJPF6FNF3BB653	04/21/2021	04/21/2022	6,678	27,870,099	4173	1,889,873	0	0	2,446,643		2,446,643	(1,834,556)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/14/2022	01/13/2023	3,206	14,969,648	4669	0	1,140,909	0	839,406		839,406	(301,502)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	08/20/2021	08/19/2022	1,089	4,836,979	4442	338,102	0	0	307,768		307,768	(235,256)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	04/21/2021	04/21/2022	9,567	39,927,109	4173	2,707,459	0	0	3,505,096		3,505,096	(2,628,211)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	10/07/2022	662	2,912,641	4400	118,544	0	0	116,282		116,282	(135,678)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	12/14/2021	12/14/2022	2,177	10,094,466	4637	810,391	0	0	562,955		562,955	(376,531)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS011	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/21/2021	07/21/2022	1,173	5,112,743	4359	353,296	0	0	367,988		367,988	(269,617)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0X	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	08/27/2021	08/26/2022	5,339	24,075,526	4509	1,627,436	0	0	1,301,803		1,301,803	(1,114,039)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2021	06/14/2022	365	1,553,130	4255	21,101	0	0	0		0	(52,161)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/16/2021	06/21/2022	8,325	35,171,377	4225	1,289,947	0	0	2,273,739		2,273,739	(1,096,261)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADDP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/05/2021	11/07/2022	671	3,152,043	4698	116,942	0	0	13,768		13,768	(107,106)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS01K	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/21/2021	07/21/2022	4,614	20,110,996	4359	1,377,185	0	0	1,447,481		1,447,481	(1,060,539)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2021	07/14/2022	5,508	24,093,644	4374	1,624,263	0	0	1,625,249		1,625,249	(1,273,347)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0R	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	07/14/2021	07/14/2022	7,775	34,010,183	4374	2,292,783	0	0	2,294,174		2,294,174	(1,797,435)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/28/2021	09/28/2022	1,688	7,347,239	4353	321,074	0	0	348,049		348,049	(338,739)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	02/18/2022	02/21/2023	7,079	30,785,651	4349	0	1,610,119	0	2,006,201		2,006,201	396,083	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/07/2021	12/07/2022	448	2,099,664	4687	48,711	0	0	1,408		1,408	(56,176)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.05/21/2021	.05/20/2022	4,900	20,363,714	4156	1,447,362	0	2,016,469		2,016,469	(1,287,992)	0	0	0	0	0	0001		
Option 9S1FSOBV																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYK6V0ZCB8VD91ULB80	.09/14/2021	.09/14/2022	573	2,545,868	4443	188,316	0	175,134		175,134	(120,162)	0	0	0	0	0	0001		
Option 9SMLS0TS																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.08/06/2021	.08/05/2022	4,817	21,370,717	4437	1,413,806	0	1,313,487		1,313,487	(1,060,466)	0	0	0	0	0	0001		
Option 9SBCS1BJ																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.04/28/2021	.04/28/2022	12,777	53,448,491	4183	3,668,557	0	4,657,424		4,657,424	(3,478,923)	0	0	0	0	0	0001		
Option 9SMSOPN																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	549300860WFHX1UU8231	.03/07/2022	.03/07/2023	796	3,344,068	4201	0	65,220	85,037		85,037	19,818	0	0	0	0	0	0001		
Option 9SCTMOAU																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	549300860WFHX1UU8231	.07/28/2021	.07/28/2022	279	1,227,779	4401	18,785	0	0		0	(25,247)	0	0	0	0	0	0001		
Option 9SCTMOAM																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYJYLNC3868	.07/07/2021	.07/07/2022	3,572	15,567,240	4358	174,337	0	0		0	(317,348)	0	0	0	0	0	0001		
Option 9SCSMOCG																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.06/14/2021	.06/14/2022	778	3,310,888	4256	216,624	0	275,279		275,279	(194,482)	0	0	0	0	0	0001		
Option 9S1FSOBZ																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.06/14/2021	.06/14/2022	1,246	5,301,917	4255	347,302	0	441,357		441,357	(311,494)	0	0	0	0	0	0001		
Option 9S1FSOCB																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	.09/07/2021	.09/07/2022	644	2,910,899	4520	108,289	0	38,293		38,293	(113,823)	0	0	0	0	0	0001		
Option 9SRBA0BB																								
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.10/14/2021	.10/14/2022	455	2,019,408	4438	27,031	0	0		0	(36,863)	0	0	0	0	0	0001		
Option 9S1SMOAO																								
CASH MARGIN						.03/31/2022	.03/31/2022	0	0	0	0	0	0		117,292	117,292	0	0	0	0	0	0001		
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											741,773,283	298,653,286	0	1,032,440,440	XXX	1,032,440,440	(480,990,519)	0	0	0	0	XXX	XXX	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											741,773,283	298,653,286	0	1,032,440,440	XXX	1,032,440,440	(480,990,519)	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											741,773,283	298,653,286	0	1,032,440,440	XXX	1,032,440,440	(480,990,519)	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options											741,773,283	298,653,286	0	1,032,440,440	XXX	1,032,440,440	(480,990,519)	0	0	0	0	0	XXX	XXX
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.02/14/2022	.02/14/2023	12,500	3,576,000	286.08	0	(12,546)	0	(14,005)		(14,005)	(1,458)	0	0	0	0	0001		
Trend 5 9CCSSOEM																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.05/14/2021	.05/12/2022	14,013	4,042,891	288.51	10,993	0	(13)		(13)	15,633	0	0	0	0	0	0001		
Trend 5 9CCSSOCT																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.08/13/2021	.08/12/2022	22,276	6,609,289	296.7	26,151	0	(313)		(313)	14,312	0	0	0	0	0	0001		
Trend 5 9CCSSODE																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.11/12/2021	.11/14/2022	5,805	1,708,353	294.29	7,299	0	(966)		(966)	7,846	0	0	0	0	0	0001		
Trend 5 9CCSSODP																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.12/14/2021	.12/14/2022	28,773	8,385,603	291.44	35,534	0	(10,497)		(10,497)	54,808	0	0	0	0	0	0001		
Trend 5 9CCSSODX																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.12/14/2021	.12/14/2022	9,741	2,853,529	292.94	9,979	0	(2,802)		(2,802)	16,225	0	0	0	0	0	0001		
Trend 5 9CCSSODV																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.11/12/2021	.11/14/2022	8,728	2,581,742	295.8	9,111	0	(1,100)		(1,100)	10,080	0	0	0	0	0	0001		
Trend 5 9CCSSODN																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.07/14/2021	.07/13/2022	19,360	5,712,362	295.06	15,953	0	(142)		(142)	12,718	0	0	0	0	0	0001		
Trend 5 9CCSSODB																								
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYJYLNC3868	.01/21/2022	.12/14/2022	3,361	979,530	291.44	0	(1,921)	0	(1,226)		(1,226)	695	0	0	0	0	0001		
Trend 5 9CCSSOEG																								

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	5,615	1,598,141	284.62	0	(6,807)	0	(7,475)		(7,475)	(668)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOER	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	11,150	3,176,858	284.92	0	(11,003)	0	(16,018)		(16,018)	(5,015)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	11,774	3,492,286	296.61	13,438	0	0	(431)		(431)	9,451	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOET	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	32,224	9,134,215	283.46	0	(38,336)	0	(54,276)		(54,276)	(15,941)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	27,081	7,912,527	292.18	0	(27,491)	0	(11,213)		(11,213)	16,277	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	19,637	5,708,083	290.68	0	(24,036)	0	(10,086)		(10,086)	13,950	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	6,943	2,043,394	294.31	7,669	0	0	(10)		(10)	3,901	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	13,089	3,781,150	288.88	14,395	0	0	0		0	9,869	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/21/2022	01/13/2023	9,554	2,791,488	292.18	0	(5,770)	0	(3,956)		(3,956)	1,814	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	13,676	3,976,023	290.73	14,650	0	0	(2,994)		(2,994)	24,251	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	35	46,427	1326	0	(213,312)	0	(93,289)		(93,289)	120,023	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	44	57,028	1296	267,432	0	0	(112,225)		(112,225)	192,385	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	33	46,138	1398	177,012	0	0	(20,072)		(20,072)	70,079	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	33	47,460	1438	150,097	0	0	(554)		(554)	10,270	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	39	52,265	1340	0	(238,792)	0	(79,923)		(79,923)	158,869	0	0	0	0		0001	
MSCI EM FLEX OPTION 9MXFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	28	40,859	1459	148,772	0	0	(1,111)		(1,111)	9,854	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFNF3BB653	09/21/2021	09/21/2022	3,079	4,198,463	1364	206,190	0	0	(19,204)		(19,204)	74,418	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	07/21/2021	07/21/2022	3,613	5,127,172	1419	186,476	0	0	(4,836)		(4,836)	31,019	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFNF3BB653	04/21/2021	04/21/2022	2,857	4,128,794	1445	153,855	0	0	(5)		(5)	4,715	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUHNGJPFNF3BB653	03/21/2022	03/21/2023	3,863	4,640,004	1201	0	(242,059)	0	(273,148)		(273,148)	(31,090)	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	3,449	4,551,507	1320	186,109	0	0	(23,723)		(23,723)	105,159	0	0	0	0		0001	
MSCI Emerging Markets 9MIFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	11/19/2021	11/21/2022	3,326	4,564,203	1372	195,672	0	0	(34,355)		(34,355)	94,238	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	23	52,245	2272	376,197	0	0	(17,852)		(17,852)	225,258	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2021	06/28/2022	36	85,042	2362	601,545	0	0	(30,841)		(30,841)	259,363	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOBN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	15	30,728	2049	0	(272,870)	0	(314,925)		(314,925)	(42,056)	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOBX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	26	59,157	2275	491,218	0	0	(218,307)		(218,307)	260,836	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	37	86,156	2329	611,388	0	0	(163,119)		(163,119)	324,444	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOAH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2021	05/06/2022	30	69,750	2325	483,727	0	0	(7,009)		(7,009)	211,554	0	0	0	0		0001	
Russell 2000 FLEX Call Option 9RFXSOBD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	31	71,111	2294	579,576	0	0	(219,398)		(219,398)	301,877	0	0	0	0		0001	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)			
Russell 2000 FLEX Call Option 9R1XSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	33	72,474	2196	0	(603,636)	0	(401,082)		(401,082)	202,554	0	0	0	0	0	0001			
Russell 2000 FLEX Call Option 9R1XSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	42	88,370	2104	0	(819,546)	0	(794,311)		(794,311)	25,235	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2021	.06/14/2022	30	71,159	2372	492,687	0	0	(16,052)		(16,052)	197,281	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	32	72,597	2269	490,720	0	0	(86,947)		(86,947)	333,782	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	26	60,568	2330	444,340	0	0	(84,419)		(84,419)	225,157	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOCF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	26	53,879	2072	0	(496,359)	0	(515,971)		(515,971)	(19,612)	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	27	67,190	2489	494,829	0	0	(57,421)		(57,421)	161,821	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	22	48,822	2219	339,515	0	0	(123,916)		(123,916)	256,071	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	20	40,989	2049	0	(345,984)	0	(410,327)		(410,327)	(64,343)	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XSOAL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/28/2021	.05/27/2022	39	89,977	2307	630,790	0	0	(24,135)		(24,135)	330,381	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0CD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	46	94,536	2055	0	(862,638)	0	(938,388)		(938,388)	(75,750)	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	25	55,525	2221	438,025	0	0	(251,522)		(251,522)	274,213	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	22	52,524	2387	409,156	0	0	(90,003)		(90,003)	174,094	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	27	64,033	2372	424,538	0	0	(11,487)		(11,487)	173,039	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	36	81,222	2256	630,600	0	0	(196,098)		(196,098)	384,017	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	23	45,823	1992	0	(446,919)	0	(570,212)		(570,212)	(123,292)	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	32	73,154	2286	586,624	0	0	(256,313)		(256,313)	315,171	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	20	46,161	2308	351,260	0	0	(98,962)		(98,962)	187,173	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	29	67,841	2339	459,482	0	0	(26,226)		(26,226)	226,368	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	96,640	2196	826,980	0	0	(489,678)		(489,678)	499,264	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2021	.06/28/2022	23	54,856	2385	357,940	0	0	(15,828)		(15,828)	149,874	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	30	74,170	2472	558,930	0	0	(74,013)		(74,013)	190,280	0	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0BN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	22	50,582	2299	417,758	0	0	(145,633)		(145,633)	212,003	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0CH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	30	63,745	2125	0	(552,030)	0	(534,832)		(534,832)	17,198	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2021	.06/14/2022	35	83,874	2396	533,536	0	0	(14,815)		(14,815)	203,711	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2021	.04/07/2022	30	68,319	2277	498,189	0	0	(18)		(18)	243,139	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2021	.04/21/2022	22	50,395	2291	369,008	0	0	(1,795)		(1,795)	177,785	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0BH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	19	42,236	2223	0	(339,813)	0	(204,271)		(204,271)	135,543	0	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9R1XS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	41	96,058	2343	734,314	0	0	(4,060)		(4,060)	248,833	0	0	0	0	0	0	0001		

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Russell 2000 FLEX Call Option 9RFXSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.05/28/2021	.05/27/2022	25	58,290	2332	.373,602	.0	(11,723)		(11,723)	187,132	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	37	83,027	2244	.612,313	.0	(123,192)		(123,192)	412,966	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/14/2021	.04/14/2022	30	68,693	2290	.524,418	.0	(543)		(543)	234,952	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	16	32,338	2021	.0	(290,617)		(346,313)	(346,313)	(55,696)	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	35	80,576	2302	.562,730	.0	(96,696)		(96,696)	330,912	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	23	54,369	2364	.388,104	.0	(1,795)		(1,795)	122,167	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	32	78,396	2450	.631,008	.0	(89,368)		(89,368)	215,760	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	31	72,178	2328	.558,496	.0	(149,710)		(149,710)	274,041	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/14/2021	.04/14/2022	40	92,579	2314	.651,544	.0	(397)		(397)	267,086	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOCB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	25	51,965	2079	.0	(437,770)		(476,776)	(476,776)	(39,006)	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	36	81,953	2276	.724,032	.0	(265,571)		(265,571)	363,507	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	24	56,211	2342	.411,648	.0	(102,707)		(102,707)	203,666	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	22	51,643	2347	.375,122	.0	(95,741)		(95,741)	185,339	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	21	47,132	2244	.388,605	.0	(196,238)		(196,238)	221,697	.0	.0	.0	.0	.0	.0001	
Russell 2000 FLEX Call Option 9RFXSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	29	66,643	2298	.521,362	.0	(145,284)		(145,284)	279,624	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSOED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.09/28/2021	.09/28/2022	2,273	5,144,322	2263	.421,256	.0	(130,965)		(130,965)	238,008	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.03/14/2022	.03/14/2023	3,310	6,528,644	1972	.0	(664,406)		(868,569)	(868,569)	(204,163)	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RIFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMVMCJFT09	.01/28/2022	.01/27/2023	2,711	5,396,923	1991	.0	(495,074)		(643,822)	(643,822)	(148,748)	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSODR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.07/28/2021	.07/28/2022	2,385	5,446,100	2283	.378,190	.0	(68,948)		(68,948)	238,956	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSODX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.08/13/2021	.08/12/2022	3,515	7,973,637	2268	.570,877	.0	(133,939)		(133,939)	367,669	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.07/28/2021	.07/28/2022	3,701	8,372,920	2262	.625,951	.0	(125,836)		(125,836)	393,360	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RBSODP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI1G71XBU11	.08/27/2021	.08/26/2022	1,760	4,065,090	2310	.301,428	.0	(57,993)		(57,993)	163,026	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.03/14/2022	.03/14/2023	2,939	5,861,365	1994	.0	(555,403)		(730,714)	(730,714)	(175,311)	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RUBSOAD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1GC8Y1R12	.05/14/2021	.05/13/2022	3,100	7,028,072	2267	.506,299	.0	(19,825)		(19,825)	304,739	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RIFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMVMCJFT09	.01/14/2022	.01/13/2023	2,489	5,526,078	2220	.0	(418,155)		(276,161)	(276,161)	141,994	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSODV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.08/13/2021	.08/12/2022	2,644	6,055,421	2290	.401,205	.0	(86,309)		(86,309)	260,463	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RBSODR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI1G71XBU11	.02/28/2022	.02/28/2023	3,451	7,204,377	2088	.0	(631,059)		(655,382)	(655,382)	(24,323)	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.03/21/2022	.03/21/2023	2,615	5,516,421	2110	.0	(484,402)		(481,731)	(481,731)	2,671	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9RMSODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	.07/07/2021	.07/07/2022	2,160	4,982,450	2307	.339,869	.0	(37,801)		(37,801)	197,513	.0	.0	.0	.0	.0	.0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 OTC Call Option 9RSGSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/28/2021	09/28/2022	3,614	8,254,231	2284	629,741	0	0	(184,899)		(184,899)	362,280	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	09/21/2021	09/21/2022	2,671	5,976,523	2238	469,350	0	0	(169,888)		(169,888)	293,968	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	01/28/2022	01/27/2023	3,322	6,651,209	2002	0	(587,053)	0	(765,091)		(765,091)	(178,037)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RUBSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11G08Y1R12	05/14/2021	05/13/2022	3,724	8,532,243	2291	563,821	0	0	(17,790)		(17,790)	325,691	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPF6FNF3BB653	09/14/2021	09/14/2022	2,508	5,719,469	2280	408,319	0	0	(118,004)		(118,004)	254,071	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPF6FNF3BB653	07/21/2021	07/21/2022	2,374	5,435,131	2289	373,068	0	0	(59,799)		(59,799)	232,852	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPF6FNF3BB653	08/27/2021	08/26/2022	3,856	8,991,421	2332	615,633	0	0	(109,204)		(109,204)	330,495	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501P	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	01/07/2022	01/06/2023	45	213,644	4748	0	(1,444,688)	0	(963,391)		(963,391)	481,297	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501F	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	11	53,777	4889	334,059	0	0	(155,949)		(155,949)	155,578	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501G	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	42	187,119	4455	1,121,646	0	0	(1,057,442)		(1,057,442)	928,046	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501H	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	11/05/2021	11/07/2022	11	53,616	4874	244,211	0	0	(124,165)		(124,165)	162,000	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501J	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	49	232,551	4746	1,530,221	0	0	(997,540)		(997,540)	788,963	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501K	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	47	208,321	4432	0	(1,563,967)	0	(2,039,557)		(2,039,557)	(475,590)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501L	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	13	60,374	4644	192,894	0	0	(157,021)		(157,021)	261,880	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501M	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	52	245,402	4719	834,616	0	0	(609,560)		(609,560)	945,667	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501N	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	245,129	4377	1,091,946	0	0	(1,498,981)		(1,498,981)	1,345,354	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501P	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	90	429,717	4775	2,522,430	0	0	(1,453,220)		(1,453,220)	1,464,230	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501Q	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	64	275,949	4312	1,336,986	0	0	(1,791,195)		(1,791,195)	1,664,523	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501R	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	73	325,338	4457	0	(2,565,438)	0	(3,017,735)		(3,017,735)	(452,297)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501S	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	61	290,464	4762	0	(1,883,497)	0	(1,290,800)		(1,290,800)	592,697	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501T	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	03/21/2022	03/21/2023	51	230,888	4527	0	(1,792,191)	0	(1,994,162)		(1,994,162)	(201,971)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501U	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	17	78,317	4607	334,464	0	0	(277,297)		(277,297)	344,450	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501V	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	33	148,455	4499	844,844	0	0	(760,626)		(760,626)	709,289	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501W	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	68	315,123	4634	1,029,925	0	0	(904,780)		(904,780)	1,371,777	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501X	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	60	265,402	4423	0	(2,096,205)	0	(2,666,704)		(2,666,704)	(570,499)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501Y	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	93	406,657	4373	1,836,195	0	0	(2,521,510)		(2,521,510)	2,237,062	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501Z	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	11	51,851	4714	132,704	0	0	(96,177)		(96,177)	205,846	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF502A	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	56	241,604	4314	1,284,754	0	0	(1,766,567)		(1,766,567)	1,365,785	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF502B	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	10/07/2021	10/07/2022	38	169,298	4455	1,114,996	0	0	(1,206,904)		(1,206,904)	773,132	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
98XFS0CP S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	64	287,792	4497	0	(2,088,576)	0	(2,480,376)		(2,480,376)	(391,800)	0	0	0	0	0001	
98XFS0HX S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	81	392,781	4849	2,063,637	0	0	(1,246,488)		(1,246,488)	1,198,174	0	0	0	0	0001	
98XFS0B0 S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	16	70,733	4421	276,288	0	0	(377,396)		(377,396)	379,351	0	0	0	0	0001	
98XFS0CA S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	68	296,766	4364	1,373,058	0	0	(1,886,670)		(1,886,670)	1,639,347	0	0	0	0	0001	
98XFS01F S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	45	214,927	4776	1,327,050	0	0	(846,923)		(846,923)	708,987	0	0	0	0	0001	
98XFS0FV S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	86	408,106	4745	1,783,038	0	0	(1,356,971)		(1,356,971)	1,459,667	0	0	0	0	0001	
98XFS0FD S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	61	274,185	4495	1,482,910	0	0	(1,692,371)		(1,692,371)	1,244,660	0	0	0	0	0001	
98XFS0AY S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	84	361,101	4299	1,811,410	0	0	(2,438,646)		(2,438,646)	2,188,584	0	0	0	0	0001	
98XFS0EP S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	54	244,647	4531	1,386,250	0	0	(1,206,764)		(1,206,764)	1,124,844	0	0	0	0	0001	
98XFS0J0 S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	52	236,799	4554	0	(1,718,278)	0	(1,805,041)		(1,805,041)	(86,763)	0	0	0	0	0001	
98XFS0GJ S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	35	161,281	4608	991,935	0	0	(814,831)		(814,831)	652,576	0	0	0	0	0001	
98XFS0BQ S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	73	321,640	4406	1,315,170	0	0	(1,799,835)		(1,799,835)	1,739,088	0	0	0	0	0001	
98XFS0AD S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	62	266,195	4293	1,388,502	0	0	(1,652,532)		(1,652,532)	1,696,230	0	0	0	0	0001	
98XFS0CX S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	186	835,200	4490	4,123,241	0	0	(4,107,275)		(4,107,275)	4,090,592	0	0	0	0	0001	
98XFS0EL S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	176	805,343	4576	4,073,221	0	0	(3,435,325)		(3,435,325)	3,579,982	0	0	0	0	0001	
98XFS0AW S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	78	335,827	4305	1,654,723	0	0	(2,222,324)		(2,222,324)	2,030,437	0	0	0	0	0001	
98XFS0HF S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	216,376	4808	1,284,300	0	0	(678,444)		(678,444)	706,472	0	0	0	0	0001	
98XFS0GN S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	48	239,032	4980	944,880	0	0	(406,838)		(406,838)	607,248	0	0	0	0	0001	
98XFS0CD S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	17	83,939	4938	469,659	0	0	(208,188)		(208,188)	227,223	0	0	0	0	0001	
98XFS0GF S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	44	204,234	4642	1,160,500	0	0	(938,267)		(938,267)	804,365	0	0	0	0	0001	
98XFS0JC S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	61	276,645	4535	0	(1,854,733)	0	(2,114,737)		(2,114,737)	(260,004)	0	0	0	0	0001	
98XFS0CN S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	37	167,910	4538	0	(1,126,835)	0	(1,337,530)		(1,337,530)	(210,696)	0	0	0	0	0001	
98XFS0GB S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	52	242,716	4668	1,294,852	0	0	(1,033,013)		(1,033,013)	935,114	0	0	0	0	0001	
98XFS0C1 S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2021	07/07/2022	48	213,876	4456	1,745,280	0	0	(1,101,559)		(1,101,559)	1,092,081	0	0	0	0	0001	
98XFS0BU S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	81	355,041	4383	1,554,068	0	0	(2,132,602)		(2,132,602)	1,942,763	0	0	0	0	0001	
98XFS0CP S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	73	329,289	4511	1,538,399	0	0	(1,513,269)		(1,513,269)	1,590,682	0	0	0	0	0001	
98XFS0BV S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2021	11/28/2022	13	60,853	4681	409,448	0	0	(287,230)		(287,230)	223,344	0	0	0	0	0001	
98XFS0FX S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	50	234,860	4697	1,163,850	0	0	(912,924)		(912,924)	881,067	0	0	0	0	0001	
98XFS0EX S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	64	289,508	4524	1,455,232	0	0	(1,656,880)		(1,656,880)	1,289,406	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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S&P 500 FLEX OPTION 9SXFSDAC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	12	52,975	.4415	.222,826	.0	.0	(216,168)		(216,168)	.316,067	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXS0BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	34	152,681	.4491	.971,788	.0	.0	(1,020,078)		(1,020,078)	.676,737	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDQJS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	187	851,054	.4551	.0	(4,995,497)	.0	(6,695,824)		(6,695,824)	(1,700,327)	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDQGG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	40	171,678	.4292	.969,201	.0	.0	(1,331,628)		(1,331,628)	.979,876	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDFT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	65	307,269	.4727	1,408,875	.0	.0	(1,085,032)		(1,085,032)	1,119,746	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDAI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	64	275,247	.4301	1,566,582	.0	.0	(1,735,398)		(1,735,398)	1,717,509	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXSDAL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2021	.06/14/2022	6	27,550	.4592	.66,724	.0	.0	(69,851)		(69,851)	.131,601	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDQJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	40	181,417	.4535	.0	(1,364,992)	.0	(1,434,078)		(1,434,078)	(69,085)	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDFZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	71	333,210	.4693	1,668,145	.0	.0	(1,311,869)		(1,311,869)	1,254,772	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDHD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	59	284,525	.4822	1,636,778	.0	.0	(851,851)		(851,851)	.913,749	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDCN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	54	243,913	.4517	1,120,552	.0	.0	(1,097,967)		(1,097,967)	1,173,254	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDBG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	48	207,640	.4326	1,082,474	.0	.0	(1,392,252)		(1,392,252)	1,202,335	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDIU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	63	293,528	.4659	.0	(1,505,981)	.0	(1,715,512)		(1,715,512)	(209,531)	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDBS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	56	245,578	.4385	1,068,258	.0	.0	(1,465,654)		(1,465,654)	1,342,344	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDCJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	76	348,538	.4586	1,717,015	.0	.0	(1,436,569)		(1,436,569)	1,536,707	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXSDCB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	206,245	.4687	1,509,860	.0	.0	(1,011,010)		(1,011,010)	.740,272	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDBK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	58	260,451	.4491	.812,872	.0	.0	(1,087,927)		(1,087,927)	1,337,438	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDFL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	49	216,748	.4423	1,391,943	.0	.0	(1,593,825)		(1,593,825)	1,026,881	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXSDDB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	35	163,266	.4665	.0	(1,202,530)	.0	(1,096,164)		(1,096,164)	.106,366	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDER	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	16	75,069	.4692	.333,824	.0	.0	(236,604)		(236,604)	.294,346	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXSDAH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	44	186,244	.4233	1,134,460	.0	.0	(1,406,597)		(1,406,597)	1,202,409	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SIXSDCZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	22	97,199	.4418	.0	(775,429)	.0	(985,436)		(985,436)	(210,007)	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDAQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	75	325,061	.4334	1,481,430	.0	.0	(1,964,180)		(1,964,180)	1,943,623	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDAG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	48	208,163	.4337	1,080,664	.0	.0	(1,158,780)		(1,158,780)	1,283,647	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	86	396,117	.4606	1,851,692	.0	.0	(1,523,842)		(1,523,842)	1,717,448	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDBE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	51	222,127	.4355	1,069,090	.0	.0	(1,362,915)		(1,362,915)	1,269,009	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDDX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	167	778,846	.4664	3,109,089	.0	.0	(2,421,621)		(2,421,621)	3,197,247	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDHV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	57	274,944	.4824	1,530,393	.0	.0	(943,012)		(943,012)	.863,582	.0	.0	.0	.0	.0	.0001
S&P 500 FLEX OPTION 9SXFSDAS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	99	427,270	.4316	2,046,766	.0	.0	(2,737,557)		(2,737,557)	2,573,218	.0	.0	.0	.0	.0	.0001

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	71	350,132	4931	1,511,803	0	0	(853,553)		(853,553)	958,289	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	48	216,467	4510	1,318,704	0	0	(1,380,874)		(1,380,874)	947,696	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	227,804	4847	1,240,941	0	0	(628,492)		(628,492)	709,757	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	47	222,098	4725	1,523,881	0	0	(1,007,439)		(1,007,439)	767,017	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	64	289,780	4528	1,291,837	0	0	(1,256,320)		(1,256,320)	1,383,061	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	214,791	4773	1,375,200	0	0	(753,495)		(753,495)	728,798	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/28/2021	05/27/2022	38	161,657	4254	937,609	0	0	(1,272,277)		(1,272,277)	982,906	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	55	266,078	4838	899,085	0	0	(637,240)		(637,240)	851,448	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2021	04/28/2022	56	238,092	4252	1,385,283	0	0	(1,696,655)		(1,696,655)	1,531,553	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	12	54,751	4563	248,602	0	0	(217,925)		(217,925)	252,287	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	225,236	4505	1,069,848	0	0	(1,056,466)		(1,056,466)	1,092,600	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	35	164,725	4706	1,174,355	0	0	(786,242)		(786,242)	577,933	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	49	228,200	4657	1,249,108	0	0	(1,002,014)		(1,002,014)	887,160	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	159	727,683	4577	2,823,993	0	0	(2,638,952)		(2,638,952)	3,343,058	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	14	63,914	4565	256,283	0	0	(241,967)		(241,967)	296,399	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	46	212,827	4627	1,253,224	0	0	(1,020,682)		(1,020,682)	848,534	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	66	301,091	4562	0	(1,910,070)	0	(2,178,745)		(2,178,745)	(268,675)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	48	216,037	4501	1,037,086	0	0	(1,026,631)		(1,026,631)	1,050,773	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	53	227,287	4288	1,172,169	0	0	(1,583,644)		(1,583,644)	1,382,685	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	98	470,569	4802	2,749,194	0	0	(1,722,056)		(1,722,056)	1,513,012	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	63	272,975	4333	1,379,576	0	0	(1,897,279)		(1,897,279)	1,530,336	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	71	322,564	4543	1,539,848	0	0	(1,750,123)		(1,750,123)	1,417,125	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	49	219,335	4476	0	(1,652,107)	0	(1,881,654)		(1,881,654)	(229,548)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	55	263,660	4794	1,567,225	0	0	(987,386)		(987,386)	854,646	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	70	315,248	4504	1,668,170	0	0	(1,902,395)		(1,902,395)	1,422,996	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	47	218,387	4647	1,576,427	0	0	(1,130,250)		(1,130,250)	823,651	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	28	134,646	4809	0	(790,020)	0	(526,848)		(526,848)	263,172	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	13	61,002	4692	348,777	0	0	(247,807)		(247,807)	228,325	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	43	209,224	4866	1,091,899	0	0	(541,246)		(541,246)	635,896	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50KC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	27	118,805	4400	0	(948,831)	0	(1,229,382)		(1,229,382)	(280,551)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	50	226,019	4520	1,342,550	0	0	(1,404,364)		(1,404,364)	982,528	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	232	1,122,625	4839	6,228,968	0	0	(3,181,924)		(3,181,924)	3,533,376	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	45	200,559	4457	0	(1,567,326)	0	(1,784,530)		(1,784,530)	(217,204)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	225,242	4792	1,384,432	0	0	(743,532)		(743,532)	748,718	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	287,335	4634	1,244,359	0	0	(997,927)		(997,927)	1,214,237	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	11	53,472	4861	294,943	0	0	(152,767)		(152,767)	162,138	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	39	184,713	4736	1,179,984	0	0	(704,390)		(704,390)	654,273	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	296	1,325,885	4479	0	(9,064,375)	0	(11,938,777)		(11,938,777)	(2,874,402)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	51	227,248	4456	0	(1,629,189)	0	(2,134,635)		(2,134,635)	(505,445)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	47	214,082	4555	1,141,832	0	0	(977,812)		(977,812)	967,052	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	173	841,718	4865	4,258,049	0	0	(2,539,699)		(2,539,699)	2,517,596	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	209,383	4759	1,273,360	0	0	(744,759)		(744,759)	725,372	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/07/2022	01/06/2023	34	160,720	4727	0	(1,133,226)	0	(764,899)		(764,899)	368,328	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	218,924	4468	1,265,866	0	0	(1,446,698)		(1,446,698)	1,010,710	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ET	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	55	254,021	4619	1,368,290	0	0	(1,033,506)		(1,033,506)	1,068,093	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	137	614,420	4485	3,408,012	0	0	(3,890,773)		(3,890,773)	2,806,979	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	52	232,338	4468	0	(1,625,202)	0	(2,135,336)		(2,135,336)	(510,134)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	31	147,428	4756	978,701	0	0	(545,745)		(545,745)	509,128	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	65	295,469	4546	1,253,392	0	0	(1,202,311)		(1,202,311)	1,391,572	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	47	213,437	4541	1,089,194	0	0	(953,820)		(953,820)	990,038	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	177	873,116	4933	3,883,380	0	0	(1,775,316)		(1,775,316)	2,401,875	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	50	232,741	4655	1,650,600	0	0	(1,178,649)		(1,178,649)	872,188	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	60	275,695	4595	1,327,038	0	0	(1,102,320)		(1,102,320)	1,206,659	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	49	208,941	4264	0	(1,819,848)	0	(2,732,811)		(2,732,811)	(912,964)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	223,514	4470	1,163,098	0	0	(1,171,626)		(1,171,626)	1,108,793	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	293	1,327,255	4530	0	(8,994,942)	0	(10,254,119)		(10,254,119)	(1,259,178)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	212,412	4828	1,103,388	0	0	(603,176)		(603,176)	681,084	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ID	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	204	976,897	4789	5,871,732	0	0	(3,713,026)		(3,713,026)	3,182,940	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXFSDZF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	62	285,270	4601	1,350,937	0	0	(1,116,302)		(1,116,302)	1,242,036	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	53	238,265	4496	0	(1,728,725)	0	(1,969,529)		(1,969,529)	(240,804)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDKG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	29	123,147	4246	0	(1,106,546)	0	(1,653,527)		(1,653,527)	(546,981)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDFN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	54	241,436	4471	1,534,788	0	0	(1,658,272)		(1,658,272)	1,092,114	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDGV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	52	230,265	4428	0	(1,802,151)	0	(2,294,628)		(2,294,628)	(492,477)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDJA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	72	330,299	4587	0	(1,986,153)	0	(2,265,111)		(2,265,111)	(278,957)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDCH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	37	179,043	4839	1,215,598	0	0	(604,485)		(604,485)	550,058	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDBM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/21/2021	.06/21/2022	189	838,410	4436	3,121,530	0	0	(4,253,196)		(4,253,196)	4,457,455	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDGX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	373,644	4853	2,009,854	0	0	(1,011,299)		(1,011,299)	1,155,686	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDBC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/07/2021	.06/07/2022	20	87,844	4392	381,131	0	0	(479,075)		(479,075)	492,836	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	42	190,061	4525	1,115,646	0	0	(1,166,639)		(1,166,639)	823,496	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDDD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	22	101,678	4622	0	(812,328)	0	(743,715)		(743,715)	68,613	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDGR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	16	78,279	4892	383,728	0	0	(184,334)		(184,334)	229,112	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDDZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	61	281,481	4614	1,286,020	0	0	(1,051,008)		(1,051,008)	1,211,442	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDBJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	61	284,588	4665	1,732,461	0	0	(1,253,554)		(1,253,554)	1,090,810	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDJG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	46	207,667	4514	0	(1,451,413)	0	(1,654,262)		(1,654,262)	(202,849)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDDJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	43	190,516	4431	1,096,971	0	0	(1,125,597)		(1,125,597)	967,529	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.05/21/2021	.05/20/2022	57	251,737	4416	907,902	0	0	(1,132,189)		(1,132,189)	1,448,656	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDCK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	86	388,717	4520	1,771,167	0	0	(1,731,629)		(1,731,629)	1,865,749	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.05/07/2021	.05/06/2022	50	218,233	4365	1,052,442	0	0	(1,094,473)		(1,094,473)	1,331,684	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/28/2021	.04/28/2022	12	52,084	4340	240,122	0	0	(272,390)		(272,390)	327,485	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	54	245,203	4541	1,454,651	0	0	(1,304,181)		(1,304,181)	1,087,238	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDGV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	377,298	4900	1,817,739	0	0	(864,940)		(864,940)	1,092,143	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDHP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	46	219,062	4762	1,488,652	0	0	(850,008)		(850,008)	741,451	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDAR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	15	67,990	4533	301,890	0	0	(278,878)		(278,878)	326,357	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDCR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	46	206,182	4482	0	(1,547,946)	0	(1,825,563)		(1,825,563)	(277,617)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDIH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	209,598	4764	1,329,240	0	0	(855,844)		(855,844)	699,711	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDFJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	50	222,325	4447	1,353,050	0	0	(1,547,779)		(1,547,779)	1,039,510	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDIW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	193	888,271	4602	0	(5,172,103)	0	(5,898,409)		(5,898,409)	(726,306)	0	0	0	0	0	0	0001

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CBCE 529900RLNSG90UPEH54	.11/12/2021	.11/14/2022	9	45,450	.5050	131,706	0	0	(55,326)		(55,326)	100,458	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	4,989	23,270,991	.4664	1,705,481	0	0	(1,148,648)		(1,148,648)	865,500	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/14/2021	.05/13/2022	8,134	37,005,633	.4550	866,434	0	0	(807,296)		(807,296)	1,964,522	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.05/28/2021	.05/27/2022	5,582	24,082,199	.4314	1,190,089	0	0	(1,596,885)		(1,596,885)	1,431,676	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCS01X	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.04/21/2021	.04/21/2022	5,631	24,976,357	.4436	832,148	0	0	(789,644)		(789,644)	1,542,730	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF5000	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.09/21/2021	.09/21/2022	10,971	49,537,356	.4515	2,683,800	0	0	(2,898,331)		(2,898,331)	2,218,684	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF500A	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.08/27/2021	.08/26/2022	5,012	22,967,089	.4582	1,306,280	0	0	(991,898)		(991,898)	1,007,804	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.08/13/2021	.08/12/2022	1,122	5,319,391	.4741	171,514	0	0	(113,573)		(113,573)	200,003	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50B0	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.05/21/2021	.05/20/2022	16,229	70,817,676	.4364	2,945,724	0	0	(3,873,800)		(3,873,800)	4,181,762	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50EC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.10/21/2021	.10/21/2022	59,416	294,659,392	.4959	6,655,186	0	0	(4,325,210)		(4,325,210)	7,720,295	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50BU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.05/21/2021	.05/20/2022	4,992	21,293,725	.4266	1,157,145	0	0	(1,585,780)		(1,585,780)	1,305,507	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS0RQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.02/07/2022	.02/07/2023	2,408	11,150,220	.4630	0	(689,133)	0	(724,752)		(724,752)	(35,619)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS00I	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.07/28/2021	.07/28/2022	5,399	24,143,950	.4472	1,389,317	0	0	(1,297,652)		(1,297,652)	1,185,378	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50BQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.05/21/2021	.05/20/2022	7,062	30,481,569	.4316	1,446,156	0	0	(1,950,404)		(1,950,404)	1,835,446	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCS0K1	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.03/14/2022	.03/14/2023	7,376	31,162,567	.4225	0	(2,816,236)	0	(4,349,391)		(4,349,391)	(1,533,154)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/21/2021	.04/21/2022	15,781	69,153,762	.4382	2,701,546	0	0	(2,869,966)		(2,869,966)	4,374,664	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50DY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.09/28/2021	.09/28/2022	11,334	50,388,471	.4446	3,215,754	0	0	(3,584,011)		(3,584,011)	2,339,896	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50DC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.08/27/2021	.08/26/2022	3,411	15,569,100	.4564	924,382	0	0	(712,602)		(712,602)	692,830	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50CI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.08/27/2021	.08/26/2022	1,234	5,770,455	.4676	257,623	0	0	(178,874)		(178,874)	232,368	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	4,930	21,159,412	.4292	1,077,846	0	0	(1,417,074)		(1,417,074)	1,303,744	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1OM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	4,743	21,749,738	.4586	0	(1,477,033)	0	(1,684,094)		(1,684,094)	(207,061)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF50DG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.09/21/2021	.09/21/2022	42,412	201,290,321	.4746	5,749,231	0	0	(5,663,252)		(5,663,252)	7,352,648	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS0QU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.09/07/2021	.09/07/2022	4,524	21,055,917	.4654	1,083,511	0	0	(759,186)		(759,186)	857,248	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS0PU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.05/28/2021	.05/27/2022	11,408	48,958,116	.4292	2,573,657	0	0	(3,471,112)		(3,471,112)	2,936,615	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSG0DR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.07/07/2021	.07/07/2022	1,290	5,867,101	.4548	233,569	0	0	(217,694)		(217,694)	280,942	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS0RE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.11/12/2021	.11/14/2022	2,421	12,051,423	.4978	426,711	0	0	(196,586)		(196,586)	306,978	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.08/20/2021	.08/19/2022	48,902	236,755,121	.4841	5,496,732	0	0	(3,354,234)		(3,354,234)	7,550,316	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/07/2021	.10/07/2022	2,536	11,436,726	.4510	675,326	0	0	(714,818)		(714,818)	504,741	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBS0CB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.08/13/2021	.08/12/2022	1,354	6,118,645	.4519	361,501	0	0	(303,443)		(303,443)	285,931	0	0	0	0		0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.05/21/2021	.05/20/2022	5,124	21,643,878	.4224	1,305,478	.0	.0	(1,806,694)		(1,806,694)	1,344,173	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSORW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.03/14/2022	.03/14/2023	4,542	20,195,776	.4446	.0	(1,189,794)	.0	(1,990,785)		(1,990,785)	(800,990)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.04/21/2021	.04/21/2022	49,744	226,286,948	.4549	5,275,341	.0	.0	(3,273,442)		(3,273,442)	12,743,712	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOSG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.03/28/2022	.03/28/2023	7,591	35,139,119	.4629	.0	(2,676,863)	.0	(2,533,598)		(2,533,598)	143,265	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.06/21/2021	.06/21/2022	49,490	227,902,440	.4605	4,755,014	.0	.0	(5,807,951)		(5,807,951)	10,614,669	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SCSSOJB	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	.04/21/2021	.04/21/2022	9,567	41,332,501	.4320	1,920,860	.0	.0	(2,234,298)		(2,234,298)	2,662,892	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SUBSOBV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.07/14/2021	.07/14/2022	4,753	21,136,163	.4447	1,193,534	.0	.0	(1,155,397)		(1,155,397)	1,073,883	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SSGS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/28/2022	.02/28/2023	2,230	10,063,076	.4513	.0	(666,229)	.0	(862,342)		(862,342)	(196,113)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SRBS01R	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	4,785	21,842,520	.4565	1,223,926	.0	.0	(1,084,169)		(1,084,169)	951,734	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.11/12/2021	.11/14/2022	11,126	56,790,553	.5104	1,395,133	.0	.0	(550,363)		(550,363)	1,111,361	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSORA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.10/28/2021	.10/28/2022	7,736	36,045,041	.4659	2,211,640	.0	.0	(1,615,650)		(1,615,650)	1,388,603	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.09/21/2021	.09/21/2022	5,014	23,200,781	.4627	940,560	.0	.0	(982,664)		(982,664)	954,569	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSORO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.01/07/2022	.01/06/2023	2,149	10,292,163	.4789	.0	(637,053)	.0	(414,649)		(414,649)	222,405	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SSGS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	5,905	27,192,643	.4605	.0	(1,412,292)	.0	(1,921,034)		(1,921,034)	(508,742)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOPO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/28/2021	.04/28/2022	12,777	54,554,851	.4270	3,024,979	.0	.0	(3,667,789)		(3,667,789)	3,495,824	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SUBSOBP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.06/14/2021	.06/14/2022	1,300	5,592,548	.4302	325,785	.0	.0	(412,135)		(412,135)	322,425	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.09/21/2021	.09/21/2022	16,726	76,476,792	.4572	3,581,818	.0	.0	(3,821,130)		(3,821,130)	3,288,645	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOQA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.07/07/2021	.07/07/2022	5,694	25,589,405	.4494	1,191,306	.0	.0	(1,158,784)		(1,158,784)	1,274,907	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SUBSOBL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.06/14/2021	.06/14/2022	4,951	21,545,465	.4352	1,099,189	.0	.0	(1,379,150)		(1,379,150)	1,214,803	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOPM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/21/2021	.04/21/2022	5,281	22,392,443	.4240	1,286,451	.0	.0	(1,608,741)		(1,608,741)	1,463,516	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SBCS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.01/21/2022	.01/20/2023	68,138	325,138,183	.4772	.0	(12,617,427)	.0	(14,384,887)		(14,384,887)	(1,767,461)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SSGS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	.03/14/2022	.03/14/2023	6,617	28,237,518	.4267	.0	(2,369,024)	.0	(3,702,797)		(3,702,797)	(1,333,774)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SCSSOJU	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLN8C3868	.01/28/2022	.01/27/2023	2,565	11,598,468	.4522	.0	(827,608)	.0	(922,822)		(922,822)	(95,214)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MLS0TR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.09/14/2021	.09/14/2022	8,890	43,053,559	.4843	1,136,319	.0	.0	(774,696)		(774,696)	1,376,887	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOPG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/21/2021	.04/21/2022	7,361	31,663,636	.4302	1,547,428	.0	.0	(1,839,106)		(1,839,106)	2,048,419	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.11/05/2021	.11/07/2022	6,998	33,422,308	.4776	2,007,474	.0	.0	(1,089,046)		(1,089,046)	1,143,110	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9MSRSOPE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/21/2021	.04/21/2022	6,918	29,798,524	.4307	1,434,031	.0	.0	(1,693,113)		(1,693,113)	1,925,391	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SBCS1BY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.02/28/2022	.02/28/2023	3,018	13,459,284	.4460	.0	(990,862)	.0	(1,269,519)		(1,269,519)	(278,657)	.0	.0	.0	.0	.0	0001	
S&P 500 OTC Call Option 9SIFS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	.02/14/2022	.02/14/2023	2,759	12,939,655	.4690	.0	(619,878)	.0	(749,048)		(749,048)	(129,170)	.0	.0	.0	.0	.0	0001	

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS00U	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNFB8653	.04/14/2021	.04/14/2022	5,162	21,757,778	.4215	1,196,623	0	0	(1,654,506)		(1,654,506)	1,439,537	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	5,851	26,927,180	.4602	0	(1,767,781)	0	(2,019,619)		(2,019,619)	(251,838)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.05/28/2021	.05/27/2022	1,210	5,281,807	.4365	225,872	0	0	(298,006)		(298,006)	307,149	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.03/21/2022	.03/21/2023	1,880	8,482,635	.4512	0	(666,052)	0	(753,069)		(753,069)	(87,016)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/05/2021	.11/07/2022	4,615	22,312,141	.4835	1,169,967	0	0	(595,472)		(595,472)	711,697	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.04/07/2021	.04/07/2022	2,130	9,037,036	.4243	392,911	0	0	(614,233)		(614,233)	599,613	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.07/21/2021	.07/21/2022	57,531	273,328,055	.4751	6,088,483	0	0	(4,499,971)		(4,499,971)	10,216,093	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	4,525	20,665,268	.4567	0	(1,457,200)	0	(1,658,153)		(1,658,153)	(200,953)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.07/21/2021	.07/21/2022	4,614	20,533,315	.4450	1,133,843	0	0	(1,144,648)		(1,144,648)	1,031,044	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNFB8653	.04/14/2021	.04/14/2022	5,630	23,865,063	.4239	1,234,286	0	0	(1,677,106)		(1,677,106)	1,577,673	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/28/2021	.09/28/2022	1,215	5,498,397	.4525	290,781	0	0	(320,856)		(320,856)	242,757	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/14/2021	.07/14/2022	5,523	24,707,693	.4474	1,302,996	0	0	(1,241,320)		(1,241,320)	1,235,071	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	6,679	28,303,665	.4238	1,659,799	0	0	(2,225,404)		(2,225,404)	1,772,451	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.07/14/2021	.07/14/2022	5,662	25,505,328	.4505	1,239,252	0	0	(1,155,167)		(1,155,167)	1,249,103	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.03/14/2022	.03/14/2023	4,916	20,902,734	.4252	0	(1,803,094)	0	(2,804,348)		(2,804,348)	(1,001,254)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.01/28/2022	.01/27/2023	1,848	8,450,497	.4573	0	(543,024)	0	(606,626)		(606,626)	(63,602)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	4,635	20,475,483	.4418	0	(1,582,245)	0	(2,056,704)		(2,056,704)	(474,459)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.05/14/2021	.05/13/2022	587	2,644,341	.4505	71,790	0	0	(74,577)		(74,577)	146,062	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.09/14/2021	.09/14/2022	4,076	18,372,448	.4507	1,178,412	0	0	(1,071,265)		(1,071,265)	833,427	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.05/14/2021	.05/13/2022	1,207	5,228,772	.4332	238,696	0	0	(307,375)		(307,375)	317,666	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.05/21/2021	.05/20/2022	1,540	6,706,592	.4355	285,932	0	0	(378,068)		(378,068)	397,536	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.10/14/2021	.10/14/2022	7,454	36,060,216	.4838	873,145	0	0	(827,273)		(827,273)	1,157,489	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IFHX1UU8231	.10/21/2021	.10/21/2022	19,031	90,916,225	.4777	3,573,261	0	0	(2,711,205)		(2,711,205)	3,139,851	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNFB8653	.02/07/2022	.02/07/2023	2,718	12,474,777	.4590	0	(839,862)	0	(884,052)		(884,052)	(44,190)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.02/14/2022	.02/14/2023	9,488	45,312,885	.4776	0	(1,749,396)	0	(2,140,334)		(2,140,334)	(390,937)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	8,594	39,987,968	.4653	0	(2,357,276)	0	(2,710,465)		(2,710,465)	(353,189)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOOG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNFB8653	.07/28/2021	.07/28/2022	11,562	51,913,033	.4490	2,855,219	0	0	(2,638,655)		(2,638,655)	2,519,775	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOOC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNFB8653	.07/07/2021	.07/07/2022	4,125	18,250,526	.4424	1,022,304	0	0	(1,037,322)		(1,037,322)	949,119	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.01/14/2022	.01/13/2023	9,149	46,286,529	.5059	0	(1,380,480)	0	(829,202)		(829,202)	551,278	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSSORY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023	4,135	17,789,018	4302	0	(1,399,494)	0	(2,213,970)		(2,213,970)	(814,476)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2021	06/14/2022	4,739	20,501,909	4326	1,121,691	0	0	(1,412,897)		(1,412,897)	1,169,585	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/14/2021	06/14/2022	12,736	55,770,562	4379	2,639,453	0	0	(3,286,339)		(3,286,339)	3,103,150	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2021	07/14/2022	5,508	24,753,833	4494	1,236,831	0	0	(1,161,918)		(1,161,918)	1,220,957	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	12/14/2021	12/14/2022	4,131	19,738,786	4778	1,192,411	0	0	(751,771)		(751,771)	653,914	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/14/2021	06/14/2022	1,246	5,511,868	4424	229,605	0	0	(280,714)		(280,714)	299,465	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	5,863	26,303,118	4486	0	(1,774,548)	0	(2,338,576)		(2,338,576)	(564,028)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,318	20,390,201	4722	1,384,262	0	0	(910,288)		(910,288)	711,244	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSO00	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	6,030	24,966,190	4140	1,435,353	0	0	(2,350,019)		(2,350,019)	1,643,629	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSO0W	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/28/2021	09/28/2022	6,871	30,391,395	4423	2,039,768	0	0	(2,278,197)		(2,278,197)	1,429,750	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/05/2021	11/07/2022	3,535	16,810,021	4755	1,055,600	0	0	(585,703)		(585,703)	587,651	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2022	6,060	27,393,260	4520	1,393,306	0	0	(1,262,102)		(1,262,102)	1,302,647	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0W	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/28/2021	09/28/2022	3,166	14,193,843	4483	830,747	0	0	(922,375)		(922,375)	644,333	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/28/2022	03/28/2023	4,707	21,819,110	4635	0	(1,641,126)	0	(1,553,435)		(1,553,435)	87,690	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS01V	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB011	11/19/2021	11/21/2022	46,662	238,945,836	5121	6,495,817	0	0	(2,301,331)		(2,301,331)	4,536,238	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	03/07/2022	03/07/2023	2,789	12,105,850	4341	0	(915,399)	0	(1,407,316)		(1,407,316)	(491,917)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYYJLN8C3868	08/13/2021	08/12/2022	1,239	5,744,549	4636	250,424	0	0	(189,779)		(189,779)	243,991	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	5,017	21,396,602	4265	1,153,056	0	0	(1,416,688)		(1,416,688)	1,393,438	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0M	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/28/2021	06/28/2022	9,236	40,424,587	4377	2,064,066	0	0	(2,551,052)		(2,551,052)	2,187,867	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/07/2022	03/07/2023	3,165	13,619,565	4303	0	(1,104,345)	0	(1,678,655)		(1,678,655)	(574,311)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/28/2022	03/28/2023	2,204	10,401,095	4719	0	(660,222)	0	(623,655)		(623,655)	36,568	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/07/2021	10/07/2022	4,673	21,211,822	4539	1,168,743	0	0	(1,229,714)		(1,229,714)	917,519	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/28/2021	06/28/2022	3,716	16,133,646	4342	905,405	0	0	(1,124,270)		(1,124,270)	888,207	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSO0Y	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/28/2021	10/28/2022	3,444	16,322,390	4739	827,074	0	0	(572,271)		(572,271)	584,148	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,371	20,579,717	4708	1,437,707	0	0	(954,193)		(954,193)	726,299	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	07/14/2021	07/14/2022	7,775	37,071,122	4768	813,356	0	0	(513,236)		(513,236)	1,348,146	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/28/2021	05/27/2022	5,133	21,935,773	4273	1,210,008	0	0	(1,637,130)		(1,637,130)	1,324,635	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/07/2021	12/07/2022	4,084	19,376,130	4744	1,352,472	0	0	(791,732)		(791,732)	666,920	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/07/2022	01/06/2023	3,047	14,721,184	4831	0	(831,440)	0	(526,614)		(526,614)	304,826	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBSOBX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	07/14/2021	07/14/2022	1,893	8,372,455	4423	502,084	0	0	(492,158)		(492,158)	431,286	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00M	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/13/2021	08/12/2022	4,817	22,176,649	4604	1,057,513	0	0	(827,124)		(827,124)	970,599	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	7,970	34,246,931	4297	1,721,202	0	0	(2,257,831)		(2,257,831)	2,106,646	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00W	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/14/2021	04/14/2022	5,473	22,908,336	4186	1,356,723	0	0	(1,907,428)		(1,907,428)	1,516,540	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00P	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/21/2021	04/21/2022	5,501	23,557,207	4282	1,212,639	0	0	(1,467,361)		(1,467,361)	1,529,621	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJS	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	2,177	10,747,196	4937	452,253	0	0	(247,482)		(247,482)	292,547	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00R	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	12/28/2021	12/28/2022	5,394	26,184,202	4854	1,732,403	0	0	(844,279)		(844,279)	790,356	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO00	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	06/28/2021	06/28/2022	5,761	25,126,083	4361	1,336,901	0	0	(1,657,392)		(1,657,392)	1,370,310	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00S	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2022	03/28/2023	4,658	21,655,927	4649	0	(1,585,660)	0	(1,500,264)		(1,500,264)	85,396	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	16,043	74,898,671	4669	0	(4,262,356)	0	(4,916,806)		(4,916,806)	(654,450)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1U08231	06/14/2021	06/14/2022	6,201	28,760,920	4638	593,829	0	0	(569,455)		(569,455)	1,302,391	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	09/28/2021	09/28/2022	3,571	15,731,326	4405	1,098,676	0	0	(1,227,768)		(1,227,768)	747,448	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	1,643	7,747,813	4716	272,929	0	0	(275,033)		(275,033)	287,352	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	06/14/2021	06/14/2022	778	3,504,836	4505	113,337	0	0	(131,808)		(131,808)	180,632	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	09/14/2021	09/14/2022	1,951	9,212,759	4722	342,702	0	0	(271,102)		(271,102)	347,577	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/21/2021	06/21/2022	21,468	93,427,877	4352	4,466,209	0	0	(6,154,457)		(6,154,457)	5,191,504	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0Q	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	09/21/2021	09/21/2022	5,100	22,996,920	4509	1,263,151	0	0	(1,367,355)		(1,367,355)	1,034,191	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	7,741	38,921,671	5028	1,287,014	0	0	(646,840)		(646,840)	911,644	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	7,949	36,052,213	4535	0	(2,191,531)	0	(2,923,452)		(2,923,452)	(731,921)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO01	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	06/21/2021	06/21/2022	7,086	31,101,375	4389	1,336,493	0	0	(1,834,708)		(1,834,708)	1,696,697	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	609	2,935,703	4821	73,566	0	0	(42,863)		(42,863)	97,166	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	4,972	21,221,391	4268	1,150,720	0	0	(1,527,978)		(1,527,978)	1,317,376	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/21/2022	03/21/2023	7,014	33,177,553	4730	0	(1,640,106)	0	(1,911,222)		(1,911,222)	(271,115)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/14/2022	01/13/2023	3,206	15,952,190	4976	0	(601,243)	0	(378,224)		(378,224)	223,019	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	09/14/2021	09/14/2022	573	2,749,793	4799	81,899	0	0	(59,719)		(59,719)	94,088	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS01Z	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	5,781	24,995,078	4324	1,151,054	0	0	(1,333,497)		(1,333,497)	1,609,055	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/14/2021	04/14/2022	6,234	28,027,316	4496	697,858	0	0	(521,664)		(521,664)	1,713,354	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00PA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/21/2021	04/21/2022	1,280	5,586,112	4364	229,542	0	0	(251,560)		(251,560)	355,560	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	12/28/2021	12/28/2022	6,152	29,828,403	4849	1,995,600	0	0	(978,615)		(978,615)	906,418	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SCSS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	06/28/2021	06/28/2022	1,248	5,556,558	4452	227,499	0	0	(277,055)		(277,055)	288,452	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS00Q	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	08/13/2021	08/12/2022	4,491	20,539,319	4573	1,059,012	0	0	(852,545)		(852,545)	921,979	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFT09	03/21/2022	03/21/2023	63,735	308,501,619	4840	0	(11,576,392)	0	(13,805,563)		(13,805,563)	(2,229,171)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	12/21/2021	12/21/2022	65,599	330,908,252	5044	10,761,470	0	0	(5,427,076)		(5,427,076)	7,539,506	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	6,449	29,097,566	4512	0	(1,859,304)	0	(2,466,910)		(2,466,910)	(607,606)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	06/07/2021	06/07/2022	5,698	24,463,223	4293	1,389,329	0	0	(1,798,466)		(1,798,466)	1,436,229	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/21/2021	05/20/2022	46,269	209,593,480	4530	5,248,751	0	0	(5,596,846)		(5,596,846)	11,149,700	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS0RC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	10/28/2021	10/28/2022	6,454	30,009,422	4650	1,881,595	0	0	(1,383,085)		(1,383,085)	1,165,428	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/13/2021	08/12/2022	4,611	20,966,586	4547	1,155,275	0	0	(950,555)		(950,555)	960,357	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	6,489	30,022,591	4627	0	(1,870,799)	0	(2,145,700)		(2,145,700)	(274,900)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	09/14/2021	09/14/2022	1,838	8,471,746	4609	425,216	0	0	(367,401)		(367,401)	356,446	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/14/2021	04/14/2022	1,270	5,425,846	4272	256,888	0	0	(338,726)		(338,726)	358,015	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	01/28/2022	01/27/2023	6,869	30,795,513	4483	0	(2,371,550)	0	(2,639,451)		(2,639,451)	(267,901)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	04/07/2021	04/07/2022	4,925	20,525,775	4168	1,098,597	0	0	(1,785,508)		(1,785,508)	1,353,744	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	05/14/2021	05/13/2022	1,308	5,799,515	4434	196,746	0	0	(230,390)		(230,390)	336,122	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/28/2022	02/28/2023	5,140	22,810,292	4438	0	(1,751,442)	0	(2,235,605)		(2,235,605)	(484,163)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	51,486	242,937,721	4719	0	(9,492,932)	0	(13,406,835)		(13,406,835)	(3,913,903)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80	05/21/2021	05/20/2022	16,881	72,259,796	4281	3,772,564	0	0	(5,153,462)		(5,153,462)	4,407,965	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2021	04/21/2022	13,937	60,317,106	4328	2,747,677	0	0	(3,164,879)		(3,164,879)	3,878,937	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022	4,817	22,033,199	4574	1,027,627	0	0	(879,503)		(879,503)	996,517	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFT09	09/21/2021	09/21/2022	4,801	21,548,328	4488	1,245,508	0	0	(1,352,498)		(1,352,498)	982,273	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80	11/26/2021	11/28/2022	5,586	26,029,978	4660	1,925,987	0	0	(1,300,691)		(1,300,691)	971,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	09/14/2021	09/14/2022	5,316	24,325,484	4576	1,326,680	0	0	(1,168,350)		(1,168,350)	1,051,044	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	5,389	25,487,545	4730	1,705,130	0	0	(1,114,845)		(1,114,845)	883,380	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V9IULB80	08/06/2021	08/05/2022	4,730	21,370,850	4518	1,157,447	0	0	(1,029,795)		(1,029,795)	1,007,716	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFT09	06/28/2021	06/28/2022	9,925	43,678,734	4401	2,086,041	0	0	(2,566,494)		(2,566,494)	2,334,786	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS00Q	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	04/14/2021	04/14/2022	7,988	33,919,764	4246	1,721,524	0	0	(2,323,773)		(2,323,773)	2,241,618	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSNS0RI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN38B653	12/28/2021	12/28/2022	6,475	31,468,889	4860	2,057,317	0	0	(997,156)		(997,156)	943,429	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/14/2022	03/14/2023	13,399	60,668,260	4528	0	(2,983,164)	0	(5,174,144)		(5,174,144)	(2,190,980)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBSOCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/14/2022	01/13/2023	5,643	26,628,188	4719	0	(1,838,199)	0	(1,321,908)		(1,321,908)	516,291	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS000	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/13/2021	08/12/2022	4,503	20,684,756	4594	1,013,525	0	0	(800,423)		(800,423)	913,329	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0KA	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	01/28/2022	01/27/2023	4,354	19,500,826	4479	0	(1,514,818)	0	(1,685,451)		(1,685,451)	(170,633)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0DN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BX4P4R0TD8PU41	04/14/2021	04/14/2022	1,713	7,565,790	4417	238,102	0	0	(242,001)		(242,001)	484,729	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCT0BL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	10/21/2021	10/21/2022	29,854	139,917,637	4687	7,005,838	0	0	(5,618,473)		(5,618,473)	5,299,712	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00GS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/20/2021	08/19/2022	2,270	10,235,839	4509	611,068	0	0	(538,565)		(538,565)	477,542	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00PC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/21/2021	04/21/2022	9,269	40,342,952	4352	1,714,485	0	0	(1,911,719)		(1,911,719)	2,577,138	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00K	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/07/2021	04/07/2022	5,823	24,479,776	4204	1,187,225	0	0	(1,901,534)		(1,901,534)	1,619,031	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/14/2022	01/13/2023	4,330	20,537,407	4743	0	(1,347,923)	0	(958,255)		(958,255)	389,668	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9WFS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX109	08/27/2021	08/26/2022	5,339	24,723,147	4631	1,244,630	0	0	(906,055)		(906,055)	1,041,096	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00Y	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/21/2021	04/21/2022	6,678	28,945,858	4335	1,293,728	0	0	(1,478,460)		(1,478,460)	1,858,326	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9ML0TP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	08/27/2021	08/26/2022	9,250	42,558,418	4601	2,310,746	0	0	(1,728,597)		(1,728,597)	1,839,468	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9ML0TZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	645	3,091,117	4792	86,435	0	0	(84,060)		(84,060)	105,323	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9BSC1BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/26/2021	11/28/2022	2,252	10,668,873	4738	675,686	0	0	(429,115)		(429,115)	372,868	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9BSC1CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	5,993	27,230,454	4544	0	(2,009,892)	0	(2,281,669)		(2,281,669)	(271,778)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9M0S0LD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	5,090	23,284,256	4575	1,203,927	0	0	(1,257,938)		(1,257,938)	974,187	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/07/2021	09/07/2022	3,429	15,734,755	4589	948,643	0	0	(704,575)		(704,575)	678,146	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS00K	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/13/2021	08/12/2022	6,915	33,676,880	4870	715,133	0	0	(380,774)		(380,774)	1,010,011	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	01/28/2022	01/27/2023	5,281	23,734,610	4494	0	(1,788,168)	0	(1,991,802)		(1,991,802)	(203,634)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9BSC1AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2021	04/21/2022	17,365	74,645,536	4299	3,682,245	0	0	(4,382,941)		(4,382,941)	4,831,924	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9WFS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX109	05/21/2021	05/20/2022	4,900	20,821,913	4249	1,178,548	0	0	(1,622,817)		(1,622,817)	1,283,239	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCT0BR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	03/21/2022	03/21/2023	33,527	154,057,236	4595	0	(10,264,398)	0	(11,715,569)		(11,715,569)	(1,451,171)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCT0BN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	12/07/2021	12/07/2022	4,295	20,701,256	4820	1,238,951	0	0	(674,630)		(674,630)	659,644	0	0	0	0	0	0001	
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										455,588,011	(197,259,438)	0	(629,671,072)	XXX	(629,671,072)	396,660,985	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										455,588,011	(197,259,438)	0	(629,671,072)	XXX	(629,671,072)	396,660,985	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										455,588,011	(197,259,438)	0	(629,671,072)	XXX	(629,671,072)	396,660,985	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										455,588,011	(197,259,438)	0	(629,671,072)	XXX	(629,671,072)	396,660,985	0	0	0	0	XXX	XXX		
BROOKFIELD ASSET MGMT Variable Rate Interest Rate Swap-R SLYBWRD	BROOKFIELD ASSET MGMT 112585AH7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/22/2015	.01/15/2025	.0	2,700,000	0.12613	0	0	.872	0		0	0	0	0	0	22,556	83.62	XXX		
BROOKFIELD ASSET MGMT Fixed Rate Interest Rate Swap-P SLYBWRD	BROOKFIELD ASSET MGMT 112585AH7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/22/2015	.01/15/2025	.0	2,700,000	-2.025	0	(222,025)	(14,276)	4,120		30,664	0	0	0	0	0	0	83.62	XXX	
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.07/10/2024	.0	4,850,000	0.119	0	0	1,405	0		0	0	0	0	0	0	36,599	83.54	XXX	
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.07/10/2024	.0	4,850,000	-1.9205	0	(346,251)	(22,510)	6,426		47,821	0	0	0	0	0	0	0	83.54	XXX
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SLY3217D	210676	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/06/2014	.11/10/2024	.0	9,250,000	0.36629	0	0	6,203	0		0	0	0	0	0	0	74,735	102.92	XXX	
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SLY3217D	210676	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/06/2014	.11/10/2024	.0	9,250,000	-2.5225	0	558,001	(58,333)	(10,355)		(77,066)	0	0	0	0	0	0	0	102.92	XXX
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.11/10/2024	.0	9,400,000	0.14563	0	0	3,657	0		0	0	0	0	0	0	75,947	94.64	XXX	
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.11/10/2024	.0	9,400,000	-1.9425	0	(586,565)	(45,649)	10,885		81,011	0	0	0	0	0	0	0	94.64	XXX
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.03/10/2024	.0	5,850,000	0.2005	0	0	2,932	0		0	0	0	0	0	0	40,787	92.93	XXX	
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.03/10/2024	.0	5,850,000	-1.8985	0	(426,100)	(27,766)	7,907		58,849	0	0	0	0	0	0	0	92.93	XXX
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB0I96	QUALCOMM Inc 747525AFO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/13/2015	.05/20/2025	.0	4,250,000	0.15963	0	0	1,715	0		0	0	0	0	0	0	37,648	90.41	XXX	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB0I96	QUALCOMM Inc 747525AFO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/13/2015	.05/20/2025	.0	4,250,000	-2.008	0	(319,787)	(21,335)	5,934		44,166	0	0	0	0	0	0	0	90.41	XXX
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490ARS	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.01/01/2027	.0	10,000,000	0.21438	0	0	3,342	0		0	0	0	0	0	0	109,004	99.39	XXX	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490ARS	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.01/01/2027	.0	10,000,000	-2.229	0	(491,301)	(55,725)	9,117		67,854	0	0	0	0	0	0	0	99.39	XXX
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB0S8V	COMMUNITY HOSPITALS OF I 20369EAAO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/07/2015	.05/01/2025	.0	10,500,000	0.31657	0	0	6,638	0		0	0	0	0	0	0	92,228	88.29	XXX	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB0S8V	COMMUNITY HOSPITALS OF I 20369EAAO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/07/2015	.05/01/2025	.0	10,500,000	-2.029	0	(633,991)	(53,261)	11,765		87,561	0	0	0	0	0	0	0	88.29	XXX
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP91C	McDonalds Corp 580135B16	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.01/08/2028	.0	10,000,000	0.13488	0	0	3,200	0		0	0	0	0	0	0	120,127	102.94	XXX	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP91C	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.01/08/2028	.0	10,000,000	-2.289	0	(304,183)	(59,133)	5,645		42,011	0	0	0	0	0		102.94
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.08/12/2015	.04/15/2026	.0	5,300,000	0.12613	0	0	1,712	0		0	0	0	0	0	53,275		93.26
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.08/12/2015	.04/15/2026	.0	5,300,000	-2.231	0	(75,649)	(29,561)	1,404		10,448	0	0	0	0	0		93.26
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/07/2016	.12/15/2023	.0	4,500,000	0.826	0	0	3,605	0		0	0	0	0	0	29,408		91.33
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/07/2016	.12/15/2023	.0	4,500,000	-1.926	0	(82,079)	(21,668)	1,523		11,336	0	0	0	0	0		91.33
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.06/30/2028	.0	8,000,000	0.22375	0	0	4,378	0		0	0	0	0	0	100,000		97.07
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/03/2015	.06/30/2028	.0	8,000,000	-2.309	0	(109,586)	(46,180)	2,034		15,135	0	0	0	0	0		97.07
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB001P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.09/09/2015	.02/14/2026	.0	3,600,000	0.39486	0	0	2,456	0		0	0	0	0	0	35,420		95.15
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB001P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.09/09/2015	.02/14/2026	.0	3,600,000	-2.244	0	(225,761)	(19,523)	4,190		31,180	0	0	0	0	0		95.15
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/06/2015	.12/15/2023	.0	9,000,000	0.826	0	0	7,579	0		0	0	0	0	0	58,816		92.76
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.11/06/2015	.12/15/2023	.0	9,000,000	-2.098	0	54,406	(47,205)	(1,010)		(7,514)	0	0	0	0	0		92.76
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	.11/18/2015	.12/01/2025	.0	8,500,000	0.523	0	0	6,582	0		0	0	0	0	0	81,412		91.82
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	.11/18/2015	.12/01/2025	.0	8,500,000	-2.142	0	(473,801)	(45,518)	8,793		65,437	0	0	0	0	0		91.82
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/08/2015	.08/01/2025	.0	7,500,000	0.31657	0	0	4,816	0		0	0	0	0	0	68,494		90.35
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.10/08/2015	.08/01/2025	.0	7,500,000	-2.07	0	(715,925)	(37,950)	13,286		98,877	0	0	0	0	0		90.35
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.08/10/2015	.09/01/2023	.0	850,000	0.523	0	0	658	0		0	0	0	0	0	5,063		87.22
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBUY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.08/10/2015	.09/01/2023	.0	850,000	-2.176	0	4,656	(4,624)	(86)		(643)	0	0	0	0	0		87.22

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 002030AD9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	0.96557	0	0	5,479	0		0	0	0	0	0	81,784		91.5
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 002030AD9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	-2.08	0	(1,049,911)	(45,500)	19,484		145,004	0	0	0	0	0		91.5
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTNR	210692	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	0.22375	0	0	5,473	0		0	0	0	0	0	114,564		105.32
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTNR	210692	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	-2.1805	0	(658,001)	(54,513)	12,211		90,877	0	0	0	0	0		105.32
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBU7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAI5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	0.523	0	0	426	0		0	0	0	0	0	5,085		88.93
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBU7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAI5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	-2.337	0	(23,836)	(3,213)	442		3,292	0	0	0	0	0		88.93
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPB1Q	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	0.315	0	0	8,871	0		0	0	0	0	0	41,248		98.2
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPB1Q	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	-1.8175	0	507,983	(65,733)	(9,427)		(70,158)	0	0	0	0	0		98.2
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	0.826	0	0	4,000	0		0	0	0	0	0	23,250		91.41
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	-1.91	0	38,020	(22,681)	(706)		(5,251)	0	0	0	0	0		91.41
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	0.12613	0	0	2,665	0		0	0	0	0	0	74,840		89.96
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	-2.48	0	85,945	(53,423)	(1,595)		(11,870)	0	0	0	0	0		89.96
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	0.50643	0	0	4,968	0		0	0	0	0	0	55,114		90.65
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	-2.255	0	(348,568)	(32,698)	6,469		48,141	0	0	0	0	0		90.65

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	0	850,000	0.523	0	0	658	0		0	0	0	0	0	6,611		88.47
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	0	850,000	-2.265	0	(31,315)	(4,813)	581		4,325	0	0	0	0	0		88.47
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc	08/04/2015	06/01/2023	0	1,670,000	0.523	0	0	1,293	0		0	0	0	0	0	9,030		0
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc	08/04/2015	06/01/2023	0	1,670,000	-2.103	0	90,963	(8,780)	(1,688)		(12,563)	0	0	0	0	0		0
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBWM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	0.1285	0	0	1,495	0		0	0	0	0	0	36,164		94.11
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBWM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	-2.01	0	(188,023)	(22,613)	3,489		25,968	0	0	0	0	0		94.11
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AEO	D	Interest Rate	CME Group Inc	01/08/2015	11/01/2024	0	4,500,000	0.31657	0	0	2,845	0		0	0	0	0	0	36,183		92.62
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AEO	D	Interest Rate	CME Group Inc	01/08/2015	11/01/2024	0	4,500,000	-2.128	0	(84,172)	(23,940)	1,562		11,625	0	0	0	0	0		92.62
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3	D	Interest Rate	CME Group Inc	12/11/2014	05/28/2024	0	4,500,000	0.50786	0	0	3,239	0		0	0	0	0	0	33,077		102.11
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3	D	Interest Rate	CME Group Inc	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	82,021	(25,571)	(1,522)		(11,328)	0	0	0	0	0		102.11
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc	02/05/2015	11/15/2024	0	3,750,000	0.50643	0	0	3,105	0		0	0	0	0	0	30,378		90.5
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	(248,757)	(18,211)	4,616		34,356	0	0	0	0	0		90.5
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2W0	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc	12/11/2014	11/15/2024	0	4,400,000	0.50643	0	0	3,643	0		0	0	0	0	0	35,644		92.13
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2W0	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc	12/11/2014	11/15/2024	0	4,400,000	-2.31	0	49,562	(25,410)	(920)		(6,845)	0	0	0	0	0		92.13
Preston Hollow Variable Rate Interest Rate Swap-R SL325WIM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc	02/17/2022	03/03/2027	0	3,700,000	0.05	0	0	(319)	0		0	0	0	0	0	41,056		98.99
Preston Hollow Fixed Rate Interest Rate Swap-P SL325WIM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc	02/17/2022	03/03/2027	0	3,700,000	-1.695	0	(611,784)	(4,878)	11,353		84,494	0	0	0	0	0		98.99
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc	02/05/2015	02/01/2025	0	4,250,000	0.31657	0	0	2,729	0		0	0	0	0	0	35,787		99.97

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B Southwestern Energy Co	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.02/05/2015	.02/01/2025	0	4,250,000	-1.9565	0	(441,139)	(20,326)	8,186		60,926	0	0	0	0	0		89.97	
Variable Rate Interest Rate Swap-R SLYBBWPA Southwestern Energy Co	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/22/2015	.01/23/2025	0	8,750,000	0.13788	0	0	2,706	0		0	0	0	0	0	0		93.24	
Fixed Rate Interest Rate Swap-P SLYBBWPA Southwestern Energy Co	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	.01/22/2015	.01/23/2025	0	8,750,000	-2.026	0	(741,817)	(45,796)	13,766		102,453	0	0	0	0	0		93.24	
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	(7,968,769)	(973,290)	147,880	XXX	1,100,573	0	0	0	0	1,774,723	XXX	XXX	
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	(7,968,769)	(973,290)	147,880	XXX	1,100,573	0	0	0	0	0	1,774,723	XXX	XXX
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
116999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
122999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
128999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
134999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
135999999. Total Swaps - Interest Rate										0	(7,968,769)	(973,290)	147,880	XXX	1,100,573	0	0	0	0	1,774,723	XXX	XXX	
136999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
137999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
138999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
139999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
140999999. Total Swaps										0	(7,968,769)	(973,290)	147,880	XXX	1,100,573	0	0	0	0	1,774,723	XXX	XXX	
147999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
150999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,197,361,294	93,425,079	(973,290)	402,917,248	XXX	403,869,941	(84,329,534)	0	0	0	1,774,723	XXX	XXX	
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
170999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
171999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
172999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
173999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
175999999 - Totals										1,197,361,294	93,425,079	(973,290)	402,917,248	XXX	403,869,941	(84,329,534)	0	0	0	1,774,723	XXX	XXX	

(a) Code Description of Hedged Risk(s)

0001 The hedge effectiveness cannot be measured at inception. At 03/31/2022 The change in fair value of the derivative hedging instrument is 101.1% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period

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STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM2	42	9,514,575	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2022	CME	03/17/2022	4,349,5000	4,530,7500	1,326,442	1,326,442	380,625	0	0	0	380,625	470,400	0/0	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,326,442	1,326,442	380,625	0	0	0	380,625	470,400	XXX	XXX
1579999999. Subtotal - Long Futures												1,326,442	1,326,442	380,625	0	0	0	380,625	470,400	XXX	XXX
ESM2	17	3,851,138	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2022	CME	03/17/2022	4,349,4500	4,530,7500	938,343	938,343	(154,105)	0	0	0	(154,105)	190,400	0/0	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												938,343	938,343	(154,105)	0	0	0	(154,105)	190,400	XXX	XXX
1649999999. Subtotal - Short Futures												938,343	938,343	(154,105)	0	0	0	(154,105)	190,400	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,264,785	2,264,785	226,520	0	0	0	226,520	660,800	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												2,264,785	2,264,785	226,520	0	0	0	226,520	660,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,410,666	1,017,609	2,038,266
Total Net Cash Deposits	1,410,666	1,017,609	2,038,266

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2022 The change in fair value of the derivative hedging instrument is 101.1% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	363,888,763	(262,312,575)	363,888,763	363,888,763	(262,312,575)	363,888,763	660,800	660,800
Bank of America	Y	Y	15,530,204	0	25,839,153	(12,762,366)	0	25,839,153	(12,762,366)	0	0	0
Barclays Bank PLC	Y	Y	63,558,000	0	136,457,059	(75,644,637)	0	136,457,059	(75,644,637)	0	0	0
Citigroup	Y	Y	22,803,000	0	47,767,515	(26,716,408)	0	47,767,515	(26,716,408)	0	0	0
Credit Suisse FB Int	Y	Y	27,679,000	0	53,771,697	(27,453,966)	0	53,771,697	(27,453,966)	0	0	0
Morgan Stanley	Y	Y	29,318,000	0	103,523,747	(75,789,087)	0	103,523,747	(75,789,087)	0	0	0
RBC Capital Markets	Y	Y	13,387,000	0	18,486,376	(6,779,274)	0	18,486,376	(6,779,274)	0	0	0
Societe Generale	Y	Y	32,683,000	0	68,735,773	(37,396,235)	0	68,735,773	(37,396,235)	0	0	0
UBS	Y	Y	7,539,000	0	22,091,318	(15,345,153)	0	22,091,318	(15,345,153)	0	0	0
Wells Fargo	Y	Y	112,920,000	0	194,143,824	(89,471,371)	0	194,143,824	(89,471,371)	0	0	0
029999999 - Total NAIC 1 Designation			325,417,204	0	670,816,462	(367,358,497)	0	670,816,462	(367,358,497)	0	0	0
089999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	147,880	0	147,880	1,100,572	0	1,100,572	1,774,723	1,774,723
099999999 - Gross Totals			325,417,204	0	1,034,853,105	(629,671,072)	364,036,643	1,035,805,797	(629,671,072)	364,989,335	2,435,523	2,435,523
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,034,853,105	(629,671,072)						

STATEMENT AS OF MARCH 31, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	Treasury	ZBUT11V806EZRTWT807	United States Treasury 1 1/4% Due 12/31/2022 JD30	4,209,328	4,250,000	4,249,934	12/31/2022	I
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807	CASH	142,592	142,592	142,592		V
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807	CASH	2,038,266	2,038,266	2,038,266		V
CBOE	Cash	529900RLNSGA90UPEH54	CASH	117,292	117,292	117,292		IV
0199999999 - Total				6,507,477	6,548,150	6,548,084	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America	Treasury	EYKN6V0ZCB8VD91ULB80	United States Treasury 1 5/8% Due 5/15/2026 MN15	393,725	405,000	XXX	05/15/2026	I
Bank of America	Treasury	EYKN6V0ZCB8VD91ULB80	United States Treasury 1 1/2% Due 2/15/2030 FA15	6,433,539	6,844,000	XXX	02/15/2030	I
Bank of America	Treasury	EYKN6V0ZCB8VD91ULB80	US TREASURY N/B 1 5/8% Due 5/15/2031 MN15	8,702,940	9,179,000	XXX	05/15/2031	I
Barclays Bank PLC	CASH	65GSEF7VJP5170UK5573	CASH	63,558,000	63,558,000	XXX		V
Credit Suisse FB Int	CASH	E58DKGJYJYLNB8C3868	CASH	27,679,000	27,679,000	XXX		V
RBC Capital Markets	CASH	ES71P3U3RH1GC71XB011	CASH	13,387,000	13,387,000	XXX		V
Societe Generale	CASH	02PNE81BXP4R0TD8PU41	CASH	32,683,000	32,683,000	XXX		V
Morgan Stanley	CASH	4POUHN3JPF6FNF38B653	CASH	29,318,000	29,318,000	XXX		V
Citigroup	CASH	5493008G0IFHX1U08231	CASH	22,803,000	22,803,000	XXX		V
UBS	CASH	5493001KJT11GC8Y1R12	CASH	7,539,000	7,539,000	XXX		V
WellsFargo	CASH	KB1H1DSPRF1VMCUFXT09	CASH	112,920,000	112,920,000	XXX		V
0299999999 - Total				325,417,204	326,315,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

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

