



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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 Michael Hudson Crawford, VP, Chief Actuary & Appointed Actuary Christopher Brett Zimmerman, SVP & General Counsel Ian Andrew McKenny, VP & Assistant General Counsel Gregory Mark Mateja, VP & Treasurer David Brian Soccodato, VP, Controller & Tax Officer Kristin Cook, VP & Chief Underwriter Erica George, Illustration Officer & Filing Officer Rebecca Palmer, VP & Chief Information Security Officer Cathy Shires, VP & Illustration Actuary Varun Kumar, VP & Chief Technology Officer Darlene Flagg, VP & Chief Marketing Officer Eric (nmn) Lopez, VP Angela Marie McCraw, VP Pamela Newcomb Blalock, VP Stephanie Lynn Burmester, VP Lisa Papazian, VP Alfred Joseph Foice, VP Elizabeth Hill MacGowan, VP Brian Murphy, VP Wanda Catoe, VP Damian Barton, VP Michael Morey, VP Louis Don Puglisi, VP Timothy Ryder, 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 9D33DAA5D57F4AC... Mehran (nmn) Assadi Chairman, President & CEO

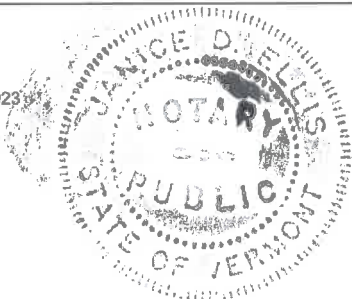
DocuSigned by: Eric Sandberg 39F2A906380D46B... Eric Gustave Sandberg SVP, Chief Financial Officer & Chief Risk Officer

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

Subscribed and sworn to before me this day of July 2022 DocuSigned by: Janice Ellis 8D95782873D4B7...

- 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 JUNE 30, 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	19,513,538,962	0	19,513,538,962	18,660,390,760
2. Stocks:				
2.1 Preferred stocks	13,691,000	0	13,691,000	15,399,000
2.2 Common stocks	82,747,084	0	82,747,084	80,419,548
3. Mortgage loans on real estate:				
3.1 First liens	4,576,266,481	0	4,576,266,481	4,438,004,613
3.2 Other than first liens.....	35,748,309	0	35,748,309	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 (\$13,580,894), cash equivalents (\$42,674,395) and short-term investments (\$273,736)	56,529,025	0	56,529,025	28,241,147
6. Contract loans (including \$0 premium notes)	548,247,498	0	548,247,498	509,238,520
7. Derivatives	291,392,172	0	291,392,172	1,916,380,058
8. Other invested assets	1,303,859,223	0	1,303,859,223	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)	26,422,019,754	0	26,422,019,754	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	203,719,503	0	203,719,503	190,718,182
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,417,869	0	1,417,869	1,842,646
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	37,087,474	0	37,087,474	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	3,738,702	0	3,738,702	6,072,586
16.2 Funds held by or deposited with reinsured companies	3,713	0	3,713	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	45,904,031	0	45,904,031	17,031,353
18.2 Net deferred tax asset	177,245,910	37,414,078	139,831,832	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)	1,407	1,407	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	9,707,682	0	9,707,682	24,228,357
24. Health care (\$0) and other amounts receivable	71,203,011	71,203,011	0	0
25. Aggregate write-ins for other than invested assets	280,715,227	585,392	280,129,835	245,021,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,253,001,558	109,203,888	27,143,797,669	27,512,074,173
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	27,253,001,558	109,203,888	27,143,797,669	27,512,074,173
DETAILS OF WRITE-INS				
1101. Other Real Estate Deposits	0	0	0	0
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	256,625,741	0	256,625,741	244,941,110
2502. Items not allocated	100,459	96,365	4,094	80,104
2503. Leasehold Improvements	348	348	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	23,988,679	488,679	23,500,000	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	280,715,227	585,392	280,129,835	245,021,214

STATEMENT AS OF JUNE 30, 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 \$ 20,495,535,928 less \$ 0 included in Line 6.3 (including \$ 198,671,561 Modco Reserve)	20,495,535,928	19,699,896,426
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	353,280	363,371
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	2,250,943,311	2,185,127,415
4. Contract claims:		
4.1 Life	51,947,341	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)	243,541	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 \$ 621 accident and health premiums	196,839	288,248
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	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	51,831,365	56,080,686
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,595,021, accident and health \$ 0 and deposit-type contract funds \$ 0	5,595,021	5,720,534
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	13,342,247	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	1,379,977	14,241,351
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	969,295	1,004,539
17. Amounts withheld or retained by reporting entity as agent or trustee	491,349	428,888
18. Amounts held for agents' account, including \$ 0 agents' credit balances	(51,787)	395,821
19. Remittances and items not allocated	43,846,601	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	426,801,568	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	19,026,860	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	1,751,620,703	1,670,791,312
24.08 Derivatives	187,762,195	1,351,568,859
24.09 Payable for securities	53,556,025	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	8,576,443	9,721,307
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,363,978,101	25,538,143,203
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	25,363,978,101	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)	1,162,323,158	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)	1,776,819,567	1,970,930,974
38. Totals of Lines 29, 30 and 37	1,779,819,567	1,973,930,974
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,143,797,669	27,512,074,177
DETAILS OF WRITE-INS		
2501. LIHTC Commitments	700,290	783,876
2502. Uncashed Checks Pending Escheatment	7,063,938	8,530,801
2503. Guaranty Fund	400,281	406,630
2598. Summary of remaining write-ins for Line 25 from overflow page	411,934	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,576,443	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 JUNE 30, 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	1,731,692,057	1,622,955,180	3,275,558,861
2. Considerations for supplementary contracts with life contingencies	82,219	168,996	292,808
3. Net investment income	93,561,852	721,374,627	1,440,219,891
4. Amortization of Interest Maintenance Reserve (IMR)	3,740,304	3,513,966	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	27,805,289	22,236,898	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	4,889,532	1,530,369	(1,634,456)
9. Totals (Lines 1 to 8.3)	1,861,771,253	2,371,780,036	4,774,331,194
10. Death benefits	94,153,923	87,981,723	194,968,286
11. Matured endowments (excluding guaranteed annual pure endowments)	466,819	210,920	364,258
12. Annuity benefits	75,321,742	67,680,403	129,798,647
13. Disability benefits and benefits under accident and health contracts	577,743	527,048	1,116,446
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	582,859,167	590,929,900	1,280,518,103
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	15,143,191	13,469,017	25,181,127
18. Payments on supplementary contracts with life contingencies	199,230	183,031	355,393
19. Increase in aggregate reserves for life and accident and health contracts	795,634,165	868,272,931	1,625,707,776
20. Totals (Lines 10 to 19)	1,564,355,980	1,629,254,973	3,258,010,036
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	347,150,921	355,455,841	697,217,646
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	131,530,513	111,211,999	267,345,182
24. Insurance taxes, licenses and fees, excluding federal income taxes	29,414,303	27,367,595	56,412,893
25. Increase in loading on deferred and uncollected premiums	(627,340)	8,682,569	6,951,942
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	45,303,681	66,883,332	133,772,228
28. Totals (Lines 20 to 27)	2,117,128,058	2,198,856,309	4,419,709,927
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(255,356,805)	172,923,727	354,621,267
30. Dividends to policyholders and refunds to members	157,758	103,313	(162,660)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(255,514,563)	172,820,414	354,783,927
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,144,760)	23,115,567	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)	(253,369,803)	149,704,847	318,505,250
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,805,365 (excluding taxes of \$ (238,493) transferred to the IMR)	(2,458,018)	2,551,675	(10,845,025)
35. Net income (Line 33 plus Line 34)	(255,827,821)	152,256,522	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)	(255,827,821)	152,256,522	307,660,225
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	54,863,733	103,067,441	160,264,537
39. Change in net unrealized foreign exchange capital gain (loss)	(43,145)	102,540	(136,210)
40. Change in net deferred income tax	56,972,844	3,843,457	(28,200,186)
41. Change in nonadmitted assets	4,665,659	3,345,615	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	(42,060,097)	(105,331,180)	(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	(12,682,582)	(7,787,137)	2,743,343
54. Net change in capital and surplus for the year (Lines 37 through 53)	(194,111,410)	149,497,258	314,500,253
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,779,819,567	1,808,927,982	1,973,930,977
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	817,419	(3,139,583)	(6,251,976)
08.302. Change in COLI	11,684,631	10,338,627	20,423,088
08.303. Misc Income - MODCO Interest	(7,612,518)	(5,668,675)	(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)	4,889,532	1,530,369	(1,634,456)
2701. Funds Withheld Expense	45,412,250	66,899,960	133,871,060
2702. Miscellaneous Deductions	(128,082)	(19,060)	(101,587)
2703. Fines and Penalties	19,513	2,432	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)	45,303,681	66,883,332	133,772,228
5301. Ceding Commission	(12,682,582)	(7,787,137)	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)	(12,682,582)	(7,787,137)	2,743,343

STATEMENT AS OF JUNE 30, 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	1,829,152,973	1,725,266,789	3,551,097,681
2. Net investment income	584,400,392	718,640,696	1,491,276,454
3. Miscellaneous income	6,303,673	2,801,280	1,105,006
4. Total (Lines 1 to 3)	2,419,857,038	2,446,708,765	5,043,479,141
5. Benefit and loss related payments	828,805,504	806,705,827	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	522,814,098	493,996,257	1,010,271,021
8. Dividends paid to policyholders	93,017	44,264	(211,211)
9. Federal and foreign income taxes paid (recovered) net of \$ 1,805,365 tax on capital gains (losses)	28,294,791	33,345,220	55,361,821
10. Total (Lines 5 through 9)	1,380,007,409	1,334,091,568	2,765,553,977
11. Net cash from operations (Line 4 minus Line 10)	1,039,849,628	1,112,617,197	2,277,925,164
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	603,432,058	1,336,429,945	2,297,976,461
12.2 Stocks	2,000,000	16,266,399	16,266,398
12.3 Mortgage loans	231,292,280	74,413,695	235,422,927
12.4 Real estate	0	0	0
12.5 Other invested assets	64,997,341	35,831,630	123,409,028
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	31,319,636	61,374,300	134,096,961
12.8 Total investment proceeds (Lines 12.1 to 12.7)	933,041,315	1,524,315,969	2,807,171,775
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,472,655,527	1,951,791,446	3,565,636,267
13.2 Stocks	370,500	16,384,623	17,048,783
13.3 Mortgage loans	369,299,704	531,940,088	1,159,042,562
13.4 Real estate	0	0	0
13.5 Other invested assets	91,830,297	95,047,283	206,105,756
13.6 Miscellaneous applications	20,006,451	22,261,697	(984,055)
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,954,162,479	2,617,425,137	4,946,849,313
14. Net increase (or decrease) in contract loans and premium notes	39,008,978	13,327,605	32,543,746
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,060,130,142)	(1,106,436,773)	(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	65,815,896	(63,851,275)	3,622,886
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(17,247,505)	5,748,008	(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)	48,568,391	(58,103,267)	(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)	28,287,877	(51,922,843)	(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)	56,529,025	11,581,982	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	1,065,909,030	981,553,267	2,028,094,178
3. Ordinary individual annuities	756,009,290	740,585,367	1,521,060,044
4. Credit life (group and individual)	0	0	0
5. Group life insurance	3,860	3,570	7,644
6. Group annuities	25,445,593	23,770,098	51,464,718
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	18,891	20,218	40,319
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,847,386,664	1,745,932,520	3,600,666,903
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	1,847,386,664	1,745,932,520	3,600,666,903
14. Deposit-type contracts	430,668	687,468	1,098,960
15. Total (Lines 13 and 14)	1,847,817,332	1,746,619,988	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 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	\$ (255,827,821)	\$ 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	\$ (255,827,821)	\$ 307,660,225
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,779,819,567	\$ 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	\$ 1,779,819,567	\$ 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	\$ (28,233,677)
2. 12 Months or Longer	\$ (3,827,062)

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

1. Less than 12 Months	\$ 291,062,861
2. 12 Months or Longer	\$ 24,940,799

(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	24.0%
(2) Cash Equivalents	75.5%
(3) Short-Term Investments	0.5%
(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	\$ 60,421,300	\$ 60,421,300	\$ -
(d) Excess Stock	\$ 4,836,700	\$ 4,836,700	\$ -

NOTES TO FINANCIAL STATEMENTS

(e) Aggregate Total (a+b+c+d)	\$ 72,258,000	\$ 72,258,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 4,094,306,240	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)	\$ 3,154,597,529	\$ 3,181,420,121	\$ 2,122,695,362
2. Current Year General Account Total Collateral Pledged	\$ 3,154,597,529	\$ 3,181,420,121	\$ 2,122,695,362
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)	\$ 3,216,073,264	\$ 3,236,998,064	\$ 2,164,858,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,216,073,264	\$ 3,236,998,064	\$ 2,164,858,362
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	\$ 2,122,695,362	\$ 2,122,695,362	\$ -	\$ 2,122,695,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,122,695,362	\$ 2,122,695,362	\$ -	\$ 2,122,695,362
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	\$ 2,164,858,362	\$ 2,164,858,362	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 2,164,858,362	\$ 2,164,858,362	\$ -

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
- B. Investment Policies and Strategies
N/A
- C. The fair value of each class of plan assets
N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return
N/A
- E. Defined Contribution Plan
No significant change.
- F. Multiemployer Plans
N/A
- G. Consolidated/Holding Company Plans
No significant change.
- H. Postemployment Benefits and Compensated Absences
NONE
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
N/A

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	\$ -	\$ 8,491,000	\$ -	\$ -	\$ 8,491,000
Common Stock	\$ 4,839,174	\$ 3,303,300	\$ 72,258,000	\$ 2,346,610	\$ 82,747,084
Bonds	\$ -	\$ 3,178,656	\$ -	\$ -	\$ 3,178,656
Derivatives	\$ 1,279,460	\$ 290,112,712	\$ -	\$ -	\$ 291,392,172
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,150,218,144	\$ 1,150,218,144
Cash, Cash Equivalents, and Short-Term Investments	\$ 13,580,894	\$ 348,131	\$ -	\$ 42,600,000	\$ 56,529,025
Total assets at fair value/NAV	\$ 19,699,528	\$ 305,433,799	\$ 72,258,000	\$ 1,195,164,754	\$ 1,592,556,081

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	\$ -	\$ 187,762,195	\$ -	\$ -	\$ 187,762,195
Total liabilities at fair value	\$ -	\$ 187,762,195	\$ -	\$ -	\$ 187,762,195

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

NOTES TO FINANCIAL STATEMENTS

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	\$ 74,061,600	\$ -	\$ -	\$ -	\$ -	\$ 196,400	\$ -	\$(2,000,000)	\$ -	\$ 72,258,000
Total Assets	\$ 74,061,600	\$ -	\$ -	\$ -	\$ -	\$ 196,400	\$ -	\$(2,000,000)	\$ -	\$ 72,258,000

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.

(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.

Preferred stocks - Redeemable preferred stocks are reported at amortized cost or fair value based on their NAIC designation and perpetual preferred stock are reported at fair value not to exceed the effective call price, including brokerage and other related fees.

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	\$ 17,558,211,783	\$ 19,513,538,975	\$ 6,036,027	\$ 17,286,347,606	\$ 265,828,150	\$ -	\$ -
Preferred Stock	\$ 13,692,252	\$ 13,691,000	\$ -	\$ 13,692,252	\$ -	\$ -	\$ -
Common Stock	\$ 82,747,085	\$ 82,747,085	\$ 4,839,174	\$ 3,303,300	\$ 72,258,000	\$ 2,346,610	\$ -
Mortgage Loans	\$ 4,718,923,135	\$ 4,612,014,787	\$ -	\$ -	\$ 4,718,923,135	\$ -	\$ -
Real Estate	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Cash, Cash Equivalents	\$ 56,529,025	\$ 56,529,025	\$ 13,580,894	\$ 348,131	\$ -	\$ 42,600,000	\$ -
Derivative Asset	\$ 291,392,172	\$ 291,392,172	\$ 1,279,460	\$ 290,112,712	\$ -	\$ -	\$ -
Surplus Notes	\$ 104,926,420	\$ 95,830,162	\$ -	\$ 104,926,420	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,208,029,065	\$ 1,208,029,065	\$ -	\$ -	\$ -	\$ 1,150,218,144	\$ 57,810,918
Derivative Liability	\$ 187,762,195	\$ 187,762,195	\$ -	\$ 187,762,195	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 57,810,918	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 June 30, 2022	Unfunded Commitments as of June 30, 2022	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,346,610	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	42,600,000	-	Not applicable	Not applicable
Other Invested Assets	1,150,218,144	603,940,935	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

NOTES TO FINANCIAL STATEMENTS

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.

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 JUNE 30, 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

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest
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: \$ 9,707,682

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: \$ 38,368,408
 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 | \$ 39,909,675 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 100,000 | \$ 39,909,675 |
| 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 JUNE 30, 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:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - 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:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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 | \$ 4,612,014,790 |
| 1.14 Total Mortgages in Good Standing | \$ 4,612,014,790 |
| 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) | \$ 4,612,014,790 |
| 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 [] No [X] |
| 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 [] No [X] |
| 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 [X] No [] |
| 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 [] No [] |

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
.....

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

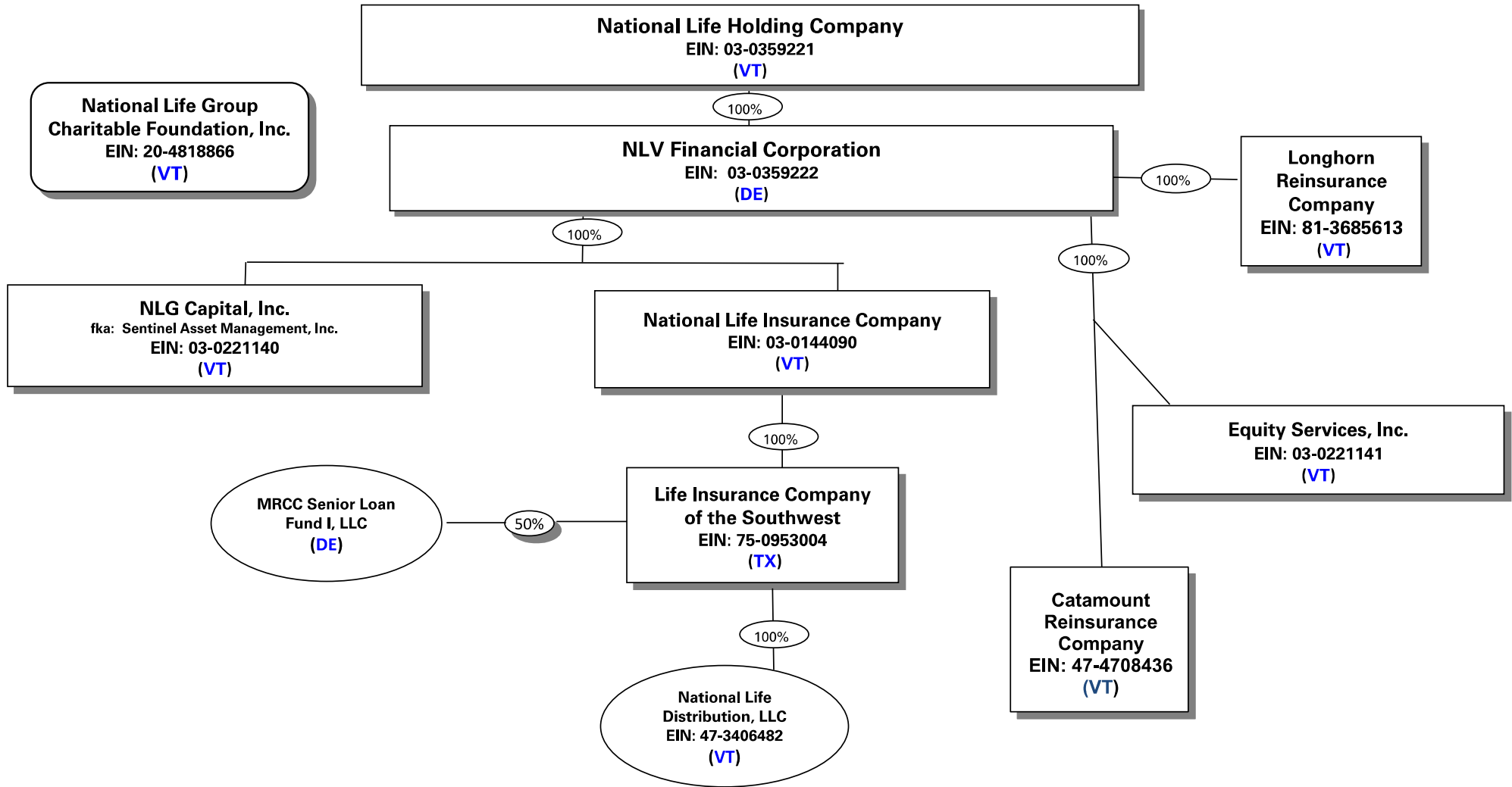
Current Year To Date - Allocated by States and Territories

1	Life Contracts		Direct Business Only					
	2	3	4	5	6	7		
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	9,654,532	11,552,279	87	0	21,206,899	0
2. Alaska	AK	L	2,326,694	136,140	100	0	2,462,934	0
3. Arizona	AZ	L	16,379,296	9,079,561	191	0	25,459,048	0
4. Arkansas	AR	L	3,258,285	1,535,880	66	0	4,794,230	0
5. California	CA	L	308,136,014	188,608,846	265	0	496,745,126	0
6. Colorado	CO	L	19,503,496	6,216,120	398	0	25,720,014	36,739
7. Connecticut	CT	L	8,898,444	4,024,344	0	0	12,922,788	0
8. Delaware	DE	L	3,503,372	2,430,880	0	0	5,934,252	0
9. District of Columbia	DC	L	6,066,634	717,314	0	0	6,783,948	0
10. Florida	FL	L	91,379,741	82,891,030	106	0	174,270,876	71,710
11. Georgia	GA	L	27,854,035	23,877,950	26	0	51,732,010	0
12. Hawaii	HI	L	16,636,732	5,948,175	0	0	22,584,907	0
13. Idaho	ID	L	1,624,642	845,622	26	0	2,470,290	0
14. Illinois	IL	L	26,897,265	9,566,208	52	0	36,463,525	0
15. Indiana	IN	L	4,945,915	4,443,681	20	0	9,389,616	0
16. Iowa	IA	L	1,828,654	321,428	0	0	2,150,082	0
17. Kansas	KS	L	3,106,693	1,789,563	137	0	4,896,393	0
18. Kentucky	KY	L	5,368,307	942,061	0	0	6,310,368	0
19. Louisiana	LA	L	5,192,787	11,790,753	3,341	0	16,986,881	0
20. Maine	ME	L	656,700	593,961	0	0	1,250,661	0
21. Maryland	MD	L	26,339,252	14,679,695	0	0	41,018,948	0
22. Massachusetts	MA	L	9,607,633	5,518,729	0	0	15,126,362	0
23. Michigan	MI	L	10,283,224	63,665,456	26	0	73,948,706	0
24. Minnesota	MN	L	15,991,638	287,704	26	0	16,279,368	0
25. Mississippi	MS	L	2,877,288	1,922,211	332	0	4,799,830	0
26. Missouri	MO	L	9,690,238	1,390,264	0	0	11,080,502	0
27. Montana	MT	L	2,316,602	101,938	151	0	2,418,691	0
28. Nebraska	NE	L	1,541,671	669,845	(31)	0	2,211,485	0
29. Nevada	NV	L	64,792,703	24,015,580	52	0	88,808,335	0
30. New Hampshire	NH	L	914,010	1,026,814	0	0	1,940,824	0
31. New Jersey	NJ	L	44,129,976	16,559,743	0	0	60,689,719	0
32. New Mexico	NM	L	3,833,158	1,905,425	453	0	5,739,036	0
33. New York	NY	N	15,369,109	2,211,403	0	0	17,580,512	0
34. North Carolina	NC	L	30,851,833	30,746,071	26	0	61,597,930	0
35. North Dakota	ND	L	1,273,485	46,368	104	0	1,319,957	0
36. Ohio	OH	L	16,753,824	13,354,242	0	0	30,108,066	0
37. Oklahoma	OK	L	6,426,212	9,098,091	1,883	0	15,526,186	14,338
38. Oregon	OR	L	10,489,301	1,762,860	0	0	12,252,161	0
39. Pennsylvania	PA	L	17,009,698	12,292,278	0	0	29,301,976	119,410
40. Rhode Island	RI	L	908,999	1,139,822	0	0	2,048,822	0
41. South Carolina	SC	L	8,828,125	11,367,712	0	0	20,195,837	0
42. South Dakota	SD	L	340,226	64,648	0	0	404,874	0
43. Tennessee	TN	L	7,746,126	5,839,143	0	0	13,585,269	0
44. Texas	TX	L	119,776,977	161,835,423	10,580	0	281,622,979	87,070
45. Utah	UT	L	12,222,145	8,397,936	159	0	20,620,240	89,450
46. Vermont	VT	L	4,451,872	1,551,707	0	0	6,003,579	0
47. Virginia	VA	L	25,485,723	12,166,202	0	0	37,651,925	11,950
48. Washington	WA	L	17,567,991	5,968,759	26	0	23,536,776	0
49. West Virginia	WV	L	931,855	1,920,462	0	0	2,852,317	0
50. Wisconsin	WI	L	6,318,745	1,746,984	0	0	8,065,730	0
51. Wyoming	WY	L	636,179	868,697	290	0	1,505,165	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	71,710	9,716	0	0	81,425	0
55. U.S. Virgin Islands	VI	N	6,441	0	0	0	6,441	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	1,739,197	11,160	0	0	1,750,357	0
59. Subtotal	XXX	1,060,741,402	781,454,884	18,891	0	1,842,215,177	430,668	
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	74,375	0	0	0	74,375	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	441,569	0	0	0	441,569	0	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,061,257,346	781,454,884	18,891	0	1,842,731,121	430,668	
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0	0
97. Totals (All Business)	XXX	1,061,257,346	781,454,884	18,891	0	1,842,731,121	430,668	
98. Less Reinsurance Ceded	XXX	120,018,406	0	0	0	120,018,406	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	941,238,940	781,454,884	18,891	0	1,722,712,715	430,668	
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien	XXX	1,739,197	11,160	0	0	1,750,357	0	0
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,739,197	11,160	0	0	1,750,357	0	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	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0	0

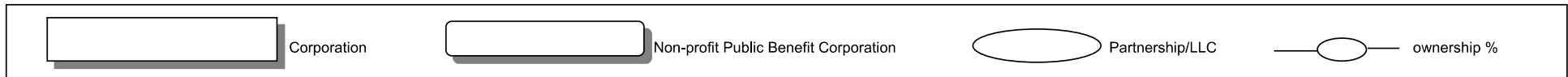
(a) Active Status Counts:

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 JUNE 30, 2022 OF THE Life Insurance Company of the Southwest



12



STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest

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	0
.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	0
.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	0
.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	0
.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	0
.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	0
.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	0
.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	0
.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	0
.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	0
.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	0

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.	NO

AUGUST FILING

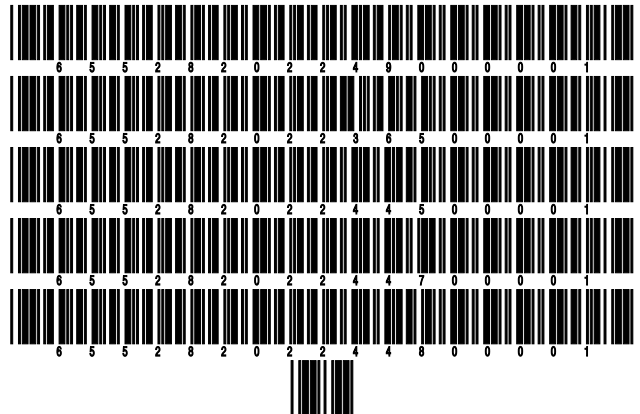
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- Not applicable to 1st and 3rd Quarters

Bar Code:

- Trusteed Surplus Statement [Document Identifier 490]
- Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 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	489,692	489,692	0	0
2505. Other Assets	23,500,000	0	23,500,000	0
2506. Misc.	(1,013)	(1,013)	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	23,988,679	488,679	23,500,000	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims	411,934	0
2597. Summary of remaining write-ins for Line 25 from overflow page	411,934	0

STATEMENT AS OF JUNE 30, 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	356,286,876	1,135,460,000
2.2 Additional investment made after acquisition	13,012,828	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	231,292,280	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)	4,612,014,796	4,474,007,372
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	4,612,014,796	4,474,007,372
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,612,014,796	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	25,608,486	25,195,595
2.2 Additional investment made after acquisition	66,221,811	187,980,868
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	64,393	121,769
5. Unrealized valuation increase (decrease)	52,345,019	163,612,355
6. Total gain (loss) on disposals	1,496,428	116,323
7. Deduct amounts received on disposals	64,997,341	123,409,028
8. Deduct amortization of premium and depreciation	9,671,896	23,341,829
9. Total foreign exchange change in book/adjusted carrying value	(43,145)	(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)	1,303,859,221	1,232,835,466
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,303,859,221	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	1,523,777,203	3,728,980,659
3. Accrual of discount	6,611,001	12,333,686
4. Unrealized valuation increase (decrease)	2,518,714	(3,347,820)
5. Total gain (loss) on disposals	(3,265,017)	18,829,262
6. Deduct consideration for bonds and stocks disposed of	658,615,618	2,484,715,931
7. Deduct amortization of premium	21,590,578	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	4,332,032	23,138,886
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,609,977,040	18,756,209,303
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	19,609,977,040	18,756,209,303

STATEMENT AS OF JUNE 30, 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)	10,256,628,618	218,511,970	136,954,601	73,398,890	10,256,628,618	10,411,584,877	0	9,772,683,676
2. NAIC 2 (a)	8,103,854,304	418,589,390	154,094,826	(68,010,028)	8,103,854,304	8,300,338,840	0	8,052,930,506
3. NAIC 3 (a)	655,630,228	43,275,660	20,271,122	(13,114,855)	655,630,228	665,519,911	0	679,428,293
4. NAIC 4 (a)	100,710,314	17,761,902	1,834,075	161,995	100,710,314	116,800,136	0	100,611,933
5. NAIC 5 (a)	16,636,806	112,924	131,025	(154,037)	16,636,806	16,464,668	0	18,490,477
6. NAIC 6 (a)	36,554,783	0	40,537,126	7,161,000	36,554,783	3,178,657	0	36,597,722
7. Total Bonds	19,170,015,053	698,251,846	353,822,775	(557,035)	19,170,015,053	19,513,887,089	0	18,660,742,607
PREFERRED STOCK								
8. NAIC 1	5,200,000	0	0	0	5,200,000	5,200,000	0	5,200,000
9. NAIC 2	9,357,250	0	0	(866,250)	9,357,250	8,491,000	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	14,557,250	0	0	(866,250)	14,557,250	13,691,000	0	15,399,000
15. Total Bonds and Preferred Stock	19,184,572,303	698,251,846	353,822,775	(1,423,285)	19,184,572,303	19,527,578,089	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 \$26,253 ; NAIC 4 \$25,041 ; NAIC 5 \$296,837 ; NAIC 6 \$0

S102

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	273,736	xxx	273,736	10,888	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	0	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	78,115	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)	273,736	351,851
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	273,736	351,851

STATEMENT AS OF JUNE 30, 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	196,356,934
3. Unrealized Valuation increase/(decrease)	(481,187,673)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	30,279,604
6. Considerations received/(paid) on terminations	208,061,614
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)	100,835,624
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	100,835,624

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)	32,283
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	7,403
3.12 Section 1, Column 15, prior year	(163,490) 170,893
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 0 170,893
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	7,403
3.24 Section 1, Column 19, prior year plus	(163,490)
3.25 SSAP No. 108 adjustments	0 170,893 170,893
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(134,820)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	(134,820)
4.23 SSAP No. 108 adjustments	0 (134,820)
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)	1,279,483
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	1,279,483

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 JUNE 30, 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.....	102,350,524
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,279,460
3. Total (Line 1 plus Line 2).....	103,629,984
4. Part D, Section 1, Column 6.....	291,392,176
5. Part D, Section 1, Column 7.....	(187,762,192)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	107,490,254
8. Part B, Section 1, Column 13.....	1,279,460
9. Total (Line 7 plus Line 8).....	108,769,714
10. Part D, Section 1, Column 9.....	296,531,906
11. Part D, Section 1, Column 10.....	(187,762,192)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,636,955
14. Part B, Section 1, Column 20.....	241,500
15. Part D, Section 1, Column 12.....	1,878,454
16. Total (Line 13 plus Line 14 minus Line 15).....	1

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	508,374,395	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	465,700,000	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)	42,674,395	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,674,395	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 JUNE 30, 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		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	3 State						
0210962	BELLEVUE	WA		04/07/2022	3.320	33,000,000	.0	64,300,000
0210963	ONTARIO	CA		04/05/2022	3.470	16,300,000	.0	37,900,000
0210964	RANCHO MISSION VIEJO	CA		04/15/2022	3.710	20,000,000	.0	32,000,000
0210965	OVERLAND PARK	KS		04/13/2022	3.600	24,500,000	.0	39,400,000
0210969	CHAPEL HILL	NC		05/11/2022	3.980	40,000,000	.0	63,500,000
0210970	MCKINNEY	TX		04/26/2022	3.970	12,050,000	.0	20,090,000
0210971	WALKESHA	WI		05/17/2022	4.040	8,625,000	.0	13,900,000
0210973	SCOTTSDALE	AZ		04/25/2022	4.845	22,600,000	.0	47,100,000
2108568	DALLAS	TX		04/07/2022	4.250	4,000,000	.0	9,742,857
210875C	DIXON	CA		02/03/2021	4.500	.0	633,606	57,700,000
210945C	MEMPHIS	TN		03/10/2022	4.220	.0	6,429,865	44,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						181,075,000	7,063,471	430,132,857
0899999. Total Mortgages in good standing						181,075,000	7,063,471	430,132,857
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						181,075,000	7,063,471	430,132,857

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	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					
0210324	INWOOD	WV		02/13/2003	05/09/2022	1,209,650	0	0	0	0	0	0	1,159,615	1,159,615	0	0	0
0210487	MASON	OH		09/28/2007	06/30/2022	2,434,195	0	0	0	0	0	0	2,354,673	2,354,673	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012	06/29/2022	5,753,465	0	0	0	0	0	0	5,670,031	5,670,031	0	0	0
0210608	DALLAS	TX		08/02/2012	04/11/2022	11,354,186	0	0	0	0	0	0	11,267,905	11,267,905	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013	04/21/2022	6,237,151	0	0	0	0	0	0	6,151,894	6,151,894	0	0	0
0210653	OMAHA	NE		01/29/2014	05/25/2022	7,329,240	0	0	0	0	0	0	7,210,090	7,210,090	0	0	0
0210687	SAN DIEGO	CA		06/15/2015	06/29/2022	8,283,177	0	0	0	0	0	0	8,174,972	8,174,972	0	0	0
0210741	PHOENIX	AZ		11/15/2016	05/24/2022	18,452,500	0	0	0	0	0	0	18,452,500	18,452,500	0	0	0
0210768	GIG HARBOR	WA		05/07/2018	06/22/2022	32,500,000	0	0	0	0	0	0	32,500,000	32,500,000	0	0	0
210875C	DIXON	CA		02/03/2021	05/24/2022	20,729,263	0	0	0	0	0	0	27,839,591	27,839,591	0	0	0
0199999. Mortgages closed by repayment						114,282,827	0	0	0	0	0	0	120,781,271	120,781,271	0	0	0
0210324	INWOOD	WV		02/13/2003		1,209,650	0	0	0	0	0	0	0	12,638	0	0	0
0210430	OAK PARK	IL		12/08/2005		3,694,064	0	0	0	0	0	0	0	120,758	0	0	0
0210471	LOVELAND	CO		12/20/2006		3,678,082	0	0	0	0	0	0	0	63,780	0	0	0
0210487	MASON	OH		09/28/2007		2,434,195	0	0	0	0	0	0	0	40,075	0	0	0
0210544	SPOKANE	WA		09/14/2010		2,799,351	0	0	0	0	0	0	0	165,445	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,484,402	0	0	0	0	0	0	0	19,834	0	0	0
0210572	HANOVER	MD		11/01/2011		7,920,473	0	0	0	0	0	0	0	90,023	0	0	0
0210589	BOULDER	CO		04/11/2012		13,439,209	0	0	0	0	0	0	0	60,549	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,665,643	0	0	0	0	0	0	0	71,694	0	0	0
0210605	MILFORD	MI		05/31/2012		3,231,403	0	0	0	0	0	0	0	130,125	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,648,591	0	0	0	0	0	0	0	78,985	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		5,753,465	0	0	0	0	0	0	0	41,962	0	0	0

STATEMENT AS OF JUNE 30, 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)					
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,322,601	0	0	0	0	0	0	93,377	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,251,295	0	0	0	0	0	0	94,379	0	0	0
0210613	TULSA	OK		10/04/2012		13,124,794	0	0	0	0	0	0	101,903	0	0	0
0210614	NASHVILLE	TN		12/11/2012		9,945,793	0	0	0	0	0	0	110,710	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,021,318	0	0	0	0	0	0	119,832	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		10,579,943	0	0	0	0	0	0	117,475	0	0	0
0210624	SANDY	UT		06/03/2013		5,757,767	0	0	0	0	0	0	61,745	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,384,656	0	0	0	0	0	0	89,686	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		4,507,678	0	0	0	0	0	0	155,762	0	0	0
0210630	VERONA	WI		06/19/2013		8,657,499	0	0	0	0	0	0	65,072	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		16,653,010	0	0	0	0	0	0	125,243	0	0	0
0210632	FULTON	MD		07/25/2013		4,729,881	0	0	0	0	0	0	49,579	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,244,064	0	0	0	0	0	0	62,001	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,432,721	0	0	0	0	0	0	55,748	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,128,342	0	0	0	0	0	0	74,638	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,237,151	0	0	0	0	0	0	21,429	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,514,954	0	0	0	0	0	0	84,496	0	0	0
0210653	OMAHA	NE		01/29/2014		7,329,240	0	0	0	0	0	0	47,928	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,653,491	0	0	0	0	0	0	87,561	0	0	0
0210656	TIMONIUM	MD		05/13/2014		10,798,820	0	0	0	0	0	0	97,950	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,473,478	0	0	0	0	0	0	50,940	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,670,575	0	0	0	0	0	0	13,146	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,448,375	0	0	0	0	0	0	42,273	0	0	0
0210662	FULTON	MD		06/27/2014		4,072,439	0	0	0	0	0	0	37,749	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,457,748	0	0	0	0	0	0	42,250	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,571,857	0	0	0	0	0	0	68,289	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,632,611	0	0	0	0	0	0	41,975	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,469,606	0	0	0	0	0	0	93,519	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,755,247	0	0	0	0	0	0	50,835	0	0	0
0210669	MEQUON	WI		09/30/2014		3,063,302	0	0	0	0	0	0	28,493	0	0	0
0210670	FRANKLIN	WI		09/30/2014		3,880,183	0	0	0	0	0	0	36,091	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,512,586	0	0	0	0	0	0	32,671	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		8,884,438	0	0	0	0	0	0	59,043	0	0	0
0210677	WAYZATA	MIN		12/03/2014		14,913,252	0	0	0	0	0	0	143,803	0	0	0
0210678	VISTA	CA		12/10/2014		9,334,124	0	0	0	0	0	0	60,108	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,488,026	0	0	0	0	0	0	93,905	0	0	0
0210680	OWASSO	OK		12/15/2014		17,315,997	0	0	0	0	0	0	113,405	0	0	0
0210681	ORADELL	NJ		12/23/2014		14,326,796	0	0	0	0	0	0	92,259	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,556,480	0	0	0	0	0	0	70,880	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,205,717	0	0	0	0	0	0	100,362	0	0	0
0210684	FULTON	MD		05/13/2015		4,692,198	0	0	0	0	0	0	44,364	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		14,622,009	0	0	0	0	0	0	136,204	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,615,201	0	0	0	0	0	0	61,642	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,283,177	0	0	0	0	0	0	54,366	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		6,967,876	0	0	0	0	0	0	46,034	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		20,922,334	0	0	0	0	0	0	139,883	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		12,841,431	0	0	0	0	0	0	184,523	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		21,882,393	0	0	0	0	0	0	131,719	0	0	0
0210694	LINCOLN	NE		08/25/2015		12,883,707	0	0	0	0	0	0	119,314	0	0	0
0210695	BOULDER	CO		08/31/2015		29,647,649	0	0	0	0	0	0	119,380	0	0	0
0210696	BLOOMINGTON	MIN		08/13/2015		31,438,439	0	0	0	0	0	0	192,998	0	0	0
0210697	EDEN PRAIRIE	MIN		10/05/2015		16,861,658	0	0	0	0	0	0	104,612	0	0	0
0210698	MURRAY	UT		10/02/2015		20,354,948	0	0	0	0	0	0	117,438	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,406,126	0	0	0	0	0	0	63,687	0	0	0
0210700	ST LOUIS	MO		10/08/2015		5,975,230	0	0	0	0	0	0	36,378	0	0	0
0210701	DES PERES	MO		10/21/2015		14,970,398	0	0	0	0	0	0	86,515	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,295,513	0	0	0	0	0	0	57,044	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		13,970,891	0	0	0	0	0	0	120,406	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		16,638,172	0	0	0	0	0	0	143,781	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,548,268	0	0	0	0	0	0	76,155	0	0	0

STATEMENT AS OF JUNE 30, 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
0210710	COLLIERVILLE	TN		01/14/2016		25,509,455	0	0	0	0	0	0	0	144,648	0	0	0
0210711	BALTIMORE	MD		12/30/2015		49,255,427	0	0	0	0	0	0	0	210,709	0	0	0
0210720	MADISON	WI		06/20/2016		8,924,405	0	0	0	0	0	0	0	55,706	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,433,635	0	0	0	0	0	0	0	81,389	0	0	0
0210725	URBANDALE	IA		09/01/2016		25,448,227	0	0	0	0	0	0	0	176,402	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,024,047	0	0	0	0	0	0	0	103,048	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		12,845,720	0	0	0	0	0	0	0	113,898	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,102,702	0	0	0	0	0	0	0	211,577	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		8,967,630	0	0	0	0	0	0	0	52,324	0	0	0
0210737	FORT MILL	SC		10/25/2016		27,609,962	0	0	0	0	0	0	0	171,648	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		48,500,000	0	0	0	0	0	0	0	250,500	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,471,362	0	0	0	0	0	0	0	87,755	0	0	0
0210747	BOSTON	MA		01/17/2017		12,311,214	0	0	0	0	0	0	0	65,088	0	0	0
0210748	CONCORD	NH		05/01/2017		6,182,582	0	0	0	0	0	0	0	49,566	0	0	0
0210749	CONCORD	NH		05/01/2017		12,983,452	0	0	0	0	0	0	0	104,087	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,785,880	0	0	0	0	0	0	0	50,996	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,513,868	0	0	0	0	0	0	0	93,067	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,227,220	0	0	0	0	0	0	0	114,952	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,395,774	0	0	0	0	0	0	0	88,197	0	0	0
0210760	REDMOND	WA		11/08/2017		16,346,994	0	0	0	0	0	0	0	125,159	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		26,855,542	0	0	0	0	0	0	0	140,455	0	0	0
0210762	OXFORD	OH		11/01/2017		17,218,357	0	0	0	0	0	0	0	136,291	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		17,859,926	0	0	0	0	0	0	0	328,633	0	0	0
0210765	POOLER	GA		01/12/2018		27,101,267	0	0	0	0	0	0	0	123,505	0	0	0
0210766	DENVER	CO		12/18/2017		11,399,894	0	0	0	0	0	0	0	63,000	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		15,971,275	0	0	0	0	0	0	0	177,555	0	0	0
0210781	HARTLAND	WI		03/30/2018		8,881,024	0	0	0	0	0	0	0	46,331	0	0	0
0210782	ELLIOTT CITY	MD		03/09/2018		12,536,124	0	0	0	0	0	0	0	70,018	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,245,240	0	0	0	0	0	0	0	133,885	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,207,165	0	0	0	0	0	0	0	151,472	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		10,969,512	0	0	0	0	0	0	0	80,310	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,159,771	0	0	0	0	0	0	0	66,708	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		12,790,458	0	0	0	0	0	0	0	95,911	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,467,485	0	0	0	0	0	0	0	51,826	0	0	0
0210797	OMAHA	NE		06/15/2018		12,864,156	0	0	0	0	0	0	0	90,970	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,157,680	0	0	0	0	0	0	0	69,356	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,461,015	0	0	0	0	0	0	0	115,222	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		29,952,301	0	0	0	0	0	0	0	209,026	0	0	0
0210803	DALLAS	TX		12/30/2008		3,559,526	0	0	0	0	0	0	0	23,081	0	0	0
0210804	DALLAS	TX		12/30/2008		8,898,837	0	0	0	0	0	0	0	57,701	0	0	0
0210809	POMONA	CA		11/07/2018		6,946,836	0	0	0	0	0	0	0	32,310	0	0	0
0210811	PHILADELPHIA	PA		12/20/2018		55,000,000	0	0	0	0	0	0	0	594,483	0	0	0
0210813	LENEXA	KS		01/28/2019		13,394,869	0	0	0	0	0	0	0	86,879	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,227,228	0	0	0	0	0	0	0	37,826	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,119,980	0	0	0	0	0	0	0	91,133	0	0	0
0210828	GARNER	NC		06/07/2019		8,493,427	0	0	0	0	0	0	0	43,338	0	0	0
0210829	SD WINDSOR	CT		10/31/2019		21,891,077	0	0	0	0	0	0	0	141,486	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,105,360	0	0	0	0	0	0	0	101,364	0	0	0
0210834	OMAHA	NE		10/30/2019		12,479,453	0	0	0	0	0	0	0	62,480	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		14,804,931	0	0	0	0	0	0	0	108,345	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		13,898,306	0	0	0	0	0	0	0	163,941	0	0	0
0210845	MADISON	WI		03/31/2020		12,839,701	0	0	0	0	0	0	0	61,696	0	0	0
0210846	MINNEAPOLIS	MN		03/03/2020		30,300,000	0	0	0	0	0	0	0	265,726	0	0	0
0210847	FARMINGTON	UT		04/14/2020		9,894,113	0	0	0	0	0	0	0	99,348	0	0	0
0210848	PLANO	TX		04/22/2020		7,750,257	0	0	0	0	0	0	0	41,022	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,589,628	0	0	0	0	0	0	0	67,445	0	0	0
0210854	LINCOLN	NE		05/11/2020		11,713,492	0	0	0	0	0	0	0	84,092	0	0	0
0210862	PARLIN	NJ		10/15/2020		44,699,914	0	0	0	0	0	0	0	189,872	0	0	0
0210863	FULTON	MD		11/02/2020		12,808,372	0	0	0	0	0	0	0	92,872	0	0	0
0210865	KYLE	TX		11/05/2020		15,585,507	0	0	0	0	0	0	0	98,446	0	0	0

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STATEMENT AS OF JUNE 30, 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)					
0210866	KYLE	TX		11/05/2020		24,595,874	0	0	0	0	0	0	155,362	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		35,706,183	0	0	0	0	0	0	178,894	0	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		12,210,000	0	0	0	0	0	0	114,790	0	0	0
0210873	DRAPER	UT		01/26/2021		21,741,463	0	0	0	0	0	0	203,001	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		14,076,967	0	0	0	0	0	0	93,426	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		8,332,584	0	0	0	0	0	0	57,179	0	0	0
0210880	DALLAS	TX		01/28/2021		14,662,174	0	0	0	0	0	0	103,819	0	0	0
0210884	AUBURN	WA		04/06/2021		14,313,980	0	0	0	0	0	0	71,479	0	0	0
0210885	AUGUSTA	GA		03/10/2021		26,641,568	0	0	0	0	0	0	137,536	0	0	0
0210887	FLORISSANT	MO		04/19/2021		24,700,000	0	0	0	0	0	0	36,680	0	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		9,360,207	0	0	0	0	0	0	61,331	0	0	0
0210890	OLYMPIA	WA		04/14/2021		8,700,163	0	0	0	0	0	0	43,760	0	0	0
0210896	PHOENIX	AZ		04/23/2021		36,972,361	0	0	0	0	0	0	230,752	0	0	0
0210898	LINTHICUM	MD		05/07/2021		24,045,952	0	0	0	0	0	0	155,433	0	0	0
0210902	OAK BROOK	IL		06/02/2021		24,343,234	0	0	0	0	0	0	334,922	0	0	0
0210904	LEAWOOD	KS		06/15/2021		10,082,583	0	0	0	0	0	0	72,005	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		12,400,891	0	0	0	0	0	0	60,686	0	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		8,699,678	0	0	0	0	0	0	49,226	0	0	0
0210913	SPARTANBURG	SC		08/16/2021		19,822,865	0	0	0	0	0	0	180,087	0	0	0
0210914	PHOENIX	AZ		07/23/2021		6,650,000	0	0	0	0	0	0	42,584	0	0	0
0210915	BOISE	ID		11/12/2021		21,000,000	0	0	0	0	0	0	96,935	0	0	0
0210917	FAIRFIELD	NJ		09/16/2021		10,464,833	0	0	0	0	0	0	53,517	0	0	0
0210921	CARROLLTON	TX		09/01/2021		7,825,976	0	0	0	0	0	0	49,906	0	0	0
0210923	PALM BAY	FL		09/15/2021		8,415,380	0	0	0	0	0	0	52,805	0	0	0
0210928	UNION	NJ		10/06/2021		8,470,940	0	0	0	0	0	0	44,198	0	0	0
0210930	SAN DIEGO	CA		11/23/2021		9,250,000	0	0	0	0	0	0	58,666	0	0	0
0210943	LEWISVILLE	TX		12/16/2021		9,060,000	0	0	0	0	0	0	44,505	0	0	0
0210944	EAST HAVEN	CT		12/22/2021		13,500,000	0	0	0	0	0	0	63,635	0	0	0
0210950	LEWISVILLE	TX		12/17/2021		17,800,000	0	0	0	0	0	0	89,096	0	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		0	0	0	0	0	0	0	29,794	0	0	0
0210953	KERRVILLE	TX		01/18/2022		0	0	0	0	0	0	0	42,144	0	0	0
0210955	GOLETA	CA		02/16/2022		0	0	0	0	0	0	0	127,959	0	0	0
0210959	OREM	UT		02/28/2022		0	0	0	0	0	0	0	78,968	0	0	0
0210960	BEDMINSTER	NJ		03/09/2022		0	0	0	0	0	0	0	37,038	0	0	0
0210961	LINCOLN	NE		03/18/2022		0	0	0	0	0	0	0	27,441	0	0	0
210578A	KENNESAW	GA		10/31/2011		14,528,670	0	0	0	0	0	0	98,558	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,653,013	0	0	0	0	0	0	24,487	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,008,105	0	0	0	0	0	0	86,235	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,767,993	0	0	0	0	0	0	18,785	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		15,861,312	0	0	0	0	0	0	106,173	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		2,745,177	0	0	0	0	0	0	17,085	0	0	0
210673A	ST LOUIS	MO		10/09/2014		20,656,366	0	0	0	0	0	0	138,046	0	0	0
210673B	ST LOUIS	MO		05/15/2019		4,839,310	0	0	0	0	0	0	17,694	0	0	0
210690A	W DES MOINES	IA		07/17/2015		12,035,454	0	0	0	0	0	0	79,506	0	0	0
210715A	SEATTLE	WA		06/03/2016		19,324,556	0	0	0	0	0	0	89,837	0	0	0
210715B	SEATTLE	WA		03/15/2019		4,970,099	0	0	0	0	0	0	15,526	0	0	0
210753A	EDINA	MIN		09/01/2017		12,076,867	0	0	0	0	0	0	143,279	0	0	0
210753B	EDINA	MIN		04/09/2019		3,826,641	0	0	0	0	0	0	17,591	0	0	0
210802A	TULSA	OK		09/12/2018		24,208,061	0	0	0	0	0	0	115,582	0	0	0
210802B	TULSA	OK		09/12/2018		3,052,115	0	0	0	0	0	0	9,385	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		23,401,176	0	0	0	0	0	0	108,631	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		5,645,579	0	0	0	0	0	0	18,447	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		20,515,018	0	0	0	0	0	0	138,111	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		7,601,037	0	0	0	0	0	0	38,805	0	0	0
210814A	MAPLE VALLEY	WA		01/03/2019		20,500,000	0	0	0	0	0	0	81,903	0	0	0
210814B	MAPLE VALLEY	WA		01/03/2019		5,500,000	0	0	0	0	0	0	18,674	0	0	0
210816A	NEW ALBANY	OH		02/13/2019		16,890,000	0	0	0	0	0	0	65,774	0	0	0
210816B	NEW ALBANY	OH		02/13/2019		5,610,000	0	0	0	0	0	0	19,033	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		12,182,651	0	0	0	0	0	0	78,523	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		3,826,030	0	0	0	0	0	0	17,681	0	0	0

E02.3

STATEMENT AS OF JUNE 30, 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	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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
210875C	DIXON	CA		02/03/2021		20,729,263	0	0	0	0	0	0	(240,352)	0	0	0	
0299999. Mortgages with partial repayments						2,504,822,912	0	0	0	0	0	0	17,569,555	0	0	0	
0599999 - Totals						2,619,105,739	0	0	0	0	0	0	120,781,271	138,350,826	0	0	0

STATEMENT AS OF JUNE 30, 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	3 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
		City	State									
46332F-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE		2.B	06/12/2018	2	0	1,892,456	0	0	4.240
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	0	185,279	0	0	2.000
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	0	20,569	0	0	0.980
BAN10P-XP-3	Apollo Athene Strategic Ptnshp A-A SPN-11 HVFII-LISWMD LP	Wilmington	DE	Apollo Athene Strategic Ptnshp A-A SPN-11 HVFII-LISWMD LP		12/31/2020		0	3,779	0	0	0.000
501117-85-7	Apollo Core Infrastructure	Wilmington	DE	Apollo Core Infrastructure		12/23/2021		(2,796,146)	0	0	0	0.000
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	0	857,891	0	0	6.670
BAN039-JX-7	Athene LP Apollo Natural Resources I	Wilmington	DE	Athene LP Apollo Natural Resources I		06/17/2020	3	0	0	0	0	3.080
BAN0FL-JII-9	Athene LP Apollo Natural Resources II	Wilmington	DE	Athene LP Apollo Natural Resources II		06/17/2020	3	0	2,024	0	0	0.260
731200-00-2	Battery Ventures Select Fnd II	Wilmington	DE	Battery Ventures Select Fnd II		06/27/2022	1	1,460,000	0	0	0	1.000
728900-00-2	Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP		05/12/2020	1	0	504,000	0	0	0.750
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd		05/12/2020	1	0	150,000	0	0	0.750
731000-00-6	BayPine Capital Ptnrs Fund I-A	Wilmington	DE	BayPine Capital Ptnrs Fund I-A		04/19/2022		10,498,156	0	0	0	1.280
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	0	58,296	0	0	1.110
728400-00-3	Butterfly Fighter Co-Invest	Wilmington	DE	Butterfly Fighter Co-Invest		11/22/2019	3	0	12,405	0	0	1.990
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Cohere Capital Fund I LP		06/12/2020	3	0	1,390,539	0	0	5.000
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	2	0	859,586	0	0	0.430
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017		0	554,043	0	0	0.340
726000-00-3	Heartwood Partners III	Wilmington	DE	Heartwood Partners III		05/30/2018	3	0	18,810	0	0	2.330
728800-00-4	Jade Equity Investors LP	Dover	DE	Jade Equity Investors LP		04/15/2020	3	0	1,544,364	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	370,846	0	0	0.890
719400-00-4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	66,662	0	0	0.780
726200-00-9	Littlejohn VI	Wilmington	DE	Littlejohn VI		12/19/2019	3	0	3,502,025	0	0	0.870
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	0	114,942	0	0	2.000
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Lovell Minnick Equity V LLP		10/25/2019	3	0	1,216,038	0	0	1.200
730900-00-8	NB Credit Opps Fund II	Dover	DE	NB Credit Opps Fund II		12/21/2021	2	0	3,090,406	0	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	51,293	0	0	1.930
727100-00-0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources XII		02/25/2019		0	291,334	0	0	0.240
724500-00-4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	0	3,289	0	0	0.410
729600-00-7	New Mountain Partners VI	Wilmington	DE	New Mountain Partners VI		03/12/2021	3	0	951,227	0	0	0.090
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III		12/27/2016	2	0	4,072	0	0	2.430
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Northstar Mezz Ptnrs VII Feede		10/30/2019	2	0	8,500	0	0	4.350
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP		10/01/2016	3	0	16,032	0	0	1.540
722000-00-7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	3	0	22,599	0	0	3.930
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	0	48,581	0	0	0.460
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	86,948	0	0	3.180
730900-00-0	Savano Capital Partners III LP			Savano Capital Partners III LP		03/31/2022	1	0	750,000	0	0	4.770
730500-00-6	Spark Capital Growth Fund IV			Spark Capital Growth Fund IV		01/26/2022		0	333,333	0	0	1.920
730700-01-0	Spark Capital VII LP			Spark Capital VII LP		02/15/2022		0	500,001	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	43,500	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	456,827	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	238,500	0	0	1.160
728000-00-1	TA XIII-A LP	Wilmington	DE	TA XIII-A LP		12/16/2019	3	0	1,000,000	0	0	0.400
729200-00-6	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP		07/15/2020	1	0	475,000	0	0	0.330
726800-00-6	Thoma Bravo Fund XIII LP	Dover	DE	Thoma Bravo Fund XIII LP		02/14/2019	3	0	1,302,130	0	0	0.120
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	VPC Asset-Backed Opp Cr Fund		12/22/2021		0	821,793	0	0	1.330
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP		12/12/2016	2	0	41,723	0	0	1.100
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	3	0	103,681	0	0	0.100
726600-00-0	Butterfly Fund II LP	Grand Cayman		Butterfly Fund II LP		11/16/2018	3	0	108,923	0	0	2.860
723800-00-9	Carlyle Structured Credit	George Town		Carlyle Structured Credit		09/22/2017	2	0	30,234	0	0	3.580
731100-00-4	NCP Fund II LP	Grand Cayman		NCP Fund II LP		06/17/2022	3	2,196,476	0	0	0	3.170
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman		Summit Partners Gw Eqty X-A		03/18/2020	3	0	902,701	0	0	0.180
729300-00-4	Vista Foundation Fund IV	Grand Cayman		Vista Foundation Fund IV		07/24/2020	3	0	1,741,624	0	0	0.260
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
725100-00-2	MRCC Senior Loan Fund I LLC	Wilmington	DE	MRCC Senior Loan Fund I LLC		12/01/2020		11,358,486	24,856,349	0	0	XXX
								0	500,000	0	0	50.000

E03

STATEMENT AS OF JUNE 30, 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	3 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
		City	State									
2099999. Joint Venture Interests - Common Stock - Affiliated												
725300-00-8	CrossHarbor Inst Partn 2018	Wilmington	DE	CrossHarbor Inst Partn 2018		10/18/2018		0	500,000	0	0	XXX
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	CrossHarbor Instl Ptnrs 2021		11/22/2021		0	793,651	0	0	3,970
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016		0	1,816,652	0	0	2,940
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Waterton Residential Property Venture XII LP		10/21/2015		0	8,389	0	0	6,440
								0	19,747	0	0	2,940
2199999. Joint Venture Interests - Real Estate - Unaffiliated												
								0	2,638,439	0	0	XXX
4899999. Total - Unaffiliated												
								11,358,486	29,387,244	0	0	XXX
4999999. Total - Affiliated												
								0	500,000	0	0	XXX
5099999 - Totals												
								11,358,486	29,887,244	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	3 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	9-14 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
		City	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						
46332#-12-4	Ironwood Mezzanine Fund IV-B Unaffiliated	Wilmington	DE	Capital Distribution	06/12/2018	06/07/2022	308,244	0	0	0	0	0	0	308,244	8,145	0	0	0	300,099
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			
							308,244	0	0	0	0	0	0	308,244	8,145	0	0	0	300,099
BAN10P-XP-3	HVFII-LISWMD LP	Wilmington	DE	Sale	12/31/2020	04/21/2022	2,563	11,074	0	0	0	0	0	11,074	0	0	(13,637)	(13,637)	0
	Apollo Athene Strategic Ptnshp A-A SPN-11													13,637	0	0	0	0	0
BAN10P-XP-3	HVFII-LISWMD LP	Wilmington	DE	Capital Distribution	12/31/2020	03/31/2022	557,636	0	0	0	0	0	0	557,636	557,636	0	0	0	0
501117-85-7	Apollo Core Infrastructure	Wilmington	DE	Sale	12/23/2021	04/20/2022	200,371	0	0	0	0	0	0	200,371	0	0	(200,371)	(200,371)	0
501117-85-7	Apollo Core Infrastructure	Wilmington	DE	Capital Distribution	12/23/2021	03/31/2022	825,000	0	0	0	0	0	0	825,000	825,000	0	0	0	0
501117-85-7	Apollo Core Infrastructure	Wilmington	DE	Capital Contribution	12/23/2021	06/01/2022	3,821,517	0	0	0	0	0	0	(2,796,146)	0	0	0	0	0
717200-00-0	ArLight Energy Partners Fd V	Wilmington	DE	Capital Distribution	04/01/2016	05/17/2022	1,472,436	0	0	0	0	0	0	1,472,436	1,337,141	0	0	0	135,295
720800-00-2	ArLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	05/19/2022	2,060,009	0	0	0	0	0	0	2,060,009	1,037,935	0	0	0	1,022,074
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	04/12/2022	151,568	0	0	0	0	0	0	151,568	(297,931)	0	0	0	449,499
BANO39-K3-1	Athene LP AAA Investments (co invest VI)	Wilmington	DE	Income Allocation	10/15/2021	04/01/2022	1,160,460	0	0	0	0	0	0	0	1,160,460	0	0	0	(1,160,460)
BANO39-JX-7	Athene LP Apollo Natural Resources I	Wilmington	DE	Sale	06/17/2020	04/20/2022	360,792	0	0	0	0	0	0	360,792	(360,792)	0	0	0	360,792
BANOFI-JII-9	Athene LP Apollo Natural Resources II	Wilmington	DE	Sale	06/17/2020	04/21/2022	202,745	(183,021)	0	0	0	(183,021)	0	0	0	0	(2,024)	(2,024)	0
BANOFI-JII-9	Athene LP Apollo Natural Resources II	Wilmington	DE	Capital Distribution	06/17/2020	03/31/2022	3,913,884	0	0	0	0	0	0	3,913,884	3,737,996	0	0	0	175,888
BANOZF-87-7	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	04/12/2022	97,746	0	0	0	0	0	0	97,746	97,746	0	0	0	0
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	04/26/2022	6,700,049	0	0	0	0	0	0	6,700,049	2,453,853	0	0	0	4,246,196
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	06/07/2022	7,031	0	0	0	0	0	0	7,031	0	0	0	0	0
728400-00-3	Butterfly Fighter Co-Invest	Wilmington	DE	Capital Distribution	11/22/2019	04/06/2022	4,573,711	0	0	0	0	0	0	4,573,711	2,516,575	0	0	0	2,057,135
729900-00-1	Butterfly Fund III LP	Wilmington	DE	Capital Distribution	04/30/2021	04/11/2022	899,285	0	0	0	0	0	0	899,285	899,285	0	0	0	0
727000-00-2	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	05/17/2022	98,124	0	0	0	0	0	0	98,124	0	0	0	0	98,124
722900-00-8	Clean Grid Holdings LLC	Wilmington	DE	Capital Distribution	09/30/2016	04/26/2022	736,421	0	0	0	0	0	0	736,421	736,421	0	0	0	0
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Income Allocation	06/12/2020	06/30/2022	0	0	0	0	0	0	0	0	(157,460)	0	0	0	157,460
727700-00-7	EMG Fund V Iron Ore Phase 3	Dover	DE	Expense Allocation	05/10/2019	06/30/2022	0	0	0	0	0	0	0	0	1,917	0	0	0	(1,917)

E03.1

STATEMENT AS OF JUNE 30, 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 (Amortiz- ation)/ 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								
872898-AH-7	TOP DLF VIII 2018 CLO LLS	Wilmington	DE	Income Allocation	12/31/2021	06/30/2022	0	0	0	0	0	0	0	139,570	0	0	0	0	139,570		
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	05/05/2022	1,545,401	0	0	0	0	0	0	1,545,401	891,071	0	0	0	654,330		
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	04/08/2022	1,654,343	0	0	0	0	0	0	1,654,343	945,689	0	0	0	708,654		
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	04/14/2022	890,850	0	0	0	0	0	0	890,850	(56,255)	0	0	0	947,105		
718100-00-1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	05/31/2022	1,097,268	0	0	0	0	0	0	1,097,268	447,151	0	0	0	650,117		
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	05/06/2022	2,186,249	0	0	0	0	0	0	2,186,249	624,983	0	0	0	1,561,266		
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	05/12/2022	26,481	0	0	0	0	0	0	26,481	26,481	0	0	0	0		
719400-00-4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	05/03/2022	222,381	0	0	0	0	0	0	222,381	157,839	0	0	0	64,543		
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	04/06/2022	551,167	0	0	0	0	0	0	551,167	199,019	0	0	0	352,147		
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	06/30/2022	150,700	0	0	0	0	0	0	150,700	64,235	0	0	0	86,465		
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	06/16/2022	43,205	0	0	0	0	0	0	43,205	14,222	0	0	0	28,983		
724100-00-3	Withril II LP	Dover	DE	Capital Distribution	09/08/2017	04/19/2022	1,563,358	0	0	0	0	0	0	1,563,358	1,563,358	0	0	0	0		
724700-01-8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	04/18/2022	1,003,949	0	0	0	0	0	0	1,003,949	984,020	0	0	0	19,929		
730000-00-7	Monomoy Capital Partners IV LP	Dover	DE	Capital Distribution	12/09/2021	04/18/2022	260,534	0	0	0	0	0	0	260,534	260,534	0	0	0	0		
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	04/29/2022	508,672	0	0	0	0	0	0	508,672	0	0	0	0	508,672		
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	04/06/2022	112,667	0	0	0	0	0	0	112,667	16,038	0	0	0	96,629		
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	04/22/2022	322,455	0	0	0	0	0	0	322,455	19,094	0	0	0	303,364		
724500-00-4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	05/09/2022	4,366,364	0	0	0	0	0	0	4,366,364	1,135,231	0	0	0	3,231,133		
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	05/02/2022	11,289	0	0	0	0	0	0	11,289	0	0	0	0	11,289		
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	04/25/2022	141,361	0	0	0	0	0	0	141,361	0	0	0	0	141,361		
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	04/19/2022	4,123,424	0	0	0	0	0	0	4,123,424	16,792	0	0	0	4,106,632		
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	04/26/2022	585,019	0	0	0	0	0	0	585,019	164,075	0	0	0	420,944		
724900-00-6	Primus Capital Fund VIII LP	Cleveland	OH	Capital Distribution	12/21/2017	04/27/2022	36,570	0	0	0	0	0	0	36,570	0	0	0	0	36,570		
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	05/31/2022	23,418	0	0	0	0	0	0	23,418	0	0	0	0	23,418		
728000-00-1	TA XIII-A LP	Wilmington	DE	Capital Distribution	12/16/2019	05/04/2022	1,200,000	0	0	0	0	0	0	1,200,000	0	0	0	0	1,200,000		
722300-00-1	Thoma Bravo Fund XIII LP	Wilmington	DE	Capital Distribution	05/31/2016	04/20/2022	4,314,981	0	0	0	0	0	0	4,314,981	968,320	0	0	0	3,346,661		
726800-00-6	Thoma Bravo Fund XIII LP	Dover	DE	Capital Distribution	02/14/2019	05/10/2022	1,261,723	0	0	0	0	0	0	1,261,723	950,353	0	0	0	311,370		
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	Capital Distribution	12/22/2021	05/04/2022	5,090,400	0	0	0	0	0	0	5,090,400	5,090,400	0	0	0	0		
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	05/09/2022	510,402	0	0	0	0	0	0	510,402	290,285	0	0	0	220,117		
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	04/20/2022	3,381,250	0	0	0	0	0	0	3,381,250	1,125,523	0	0	0	2,255,727		
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	04/14/2022	53,720	0	0	0	0	0	0	53,720	1,956	0	0	0	51,764		
722700-00-2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	04/14/2022	1,077,844	0	0	0	0	0	(9,612)	1,077,844	571,179	9,612	0	9,612	487,441		
726600-00-0	Butterfly Fund II LP	Grand Cayman	CX	Capital Distribution	11/16/2018	04/06/2022	2,030,520	0	0	0	0	0	0	2,030,520	1,089,575	0	0	0	940,945		
723800-00-9	Carlyle Structured Credit	George Town	GU	Capital Distribution	09/22/2017	05/13/2022	3,722,567	0	0	0	0	0	0	3,722,567	2,735,261	0	0	0	987,306		
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman	CX	Capital Distribution	03/18/2020	05/20/2022	35,009	0	0	0	0	0	0	35,009	35,009	0	0	0	0		
723500-00-5	Canvas Ventures 2 LP	Wilmington	DE	Expense Allocation	05/09/2017	06/30/2022	0	0	0	0	0	0	0	0	(322,001)	0	0	0	322,001		
1999999. Joint Venture Interests - Common Stock - Unaffiliated							71,946,889	(171,947)	0	0	0	(171,947)	(9,612)	64,118,689	34,562,251	9,612	(216,032)	(206,420)	31,756,539		
725100-00-2	MROC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	06/29/2022	900,000	0	0	0	0	0	0	900,000	915,615	0	0	0	(15,615)		
704120-00-5	NLD	Wilmington	DE	Capital Distribution	06/05/2015	03/31/2022	18,896,057	0	0	0	0	0	0	18,896,057	0	0	0	0	18,896,057		
2099999. Joint Venture Interests - Common Stock - Affiliated							19,796,057	0	0	0	0	0	0	19,796,057	915,615	0	0	0	18,880,442		
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	05/31/2022	367,980	0	0	0	0	0	0	367,980	202,847	0	0	0	165,133		
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/21/2015	04/29/2022	1,860,762	0	0	0	0	0	0	1,860,762	782,646	0	0	0	1,078,116		
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,228,742	0	0	0	0	0	0	2,228,742	985,493	0	0	0	1,243,249		
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	04/14/2022	68,786	0	0	0	0	0	0	68,786	24,367	0	0	0	44,420		
4699999. Any Other Class of Assets - Unaffiliated							68,786	0	0	0	0	0	0	68,786	24,367	0	0	0	0	44,420	
4899999. Total - Unaffiliated							74,552,661	(171,947)	0	0	0	0	(171,947)	(9,612)	66,724,461	35,580,256	9,612	(216,032)	(206,420)	33,344,307	
4999999. Total - Affiliated							19,796,057	0	0	0	0	0	0	0	19,796,057	915,615	0	0	0	0	18,880,442
5099999 - Totals							94,348,718	(171,947)	0	0	0	0	(171,947)	(9,612)	86,520,518	36,495,871	9,612	(216,032)	(206,420)	52,224,749	

E03.2

STATEMENT AS OF JUNE 30, 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		06/01/2022	Interest Capitalization		27,612	27,612	0	1.A
38380M-LC-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		06/01/2022	Interest Capitalization		45,801	45,801	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		06/01/2022	Interest Capitalization		49,216	49,216	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		06/01/2022	Interest Capitalization		44,117	44,117	0	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		06/01/2022	Interest Capitalization		25,378	25,378	0	1.A
0109999999 Subtotal - Bonds - U.S. Governments									
3133JL-6P-9	Freddie Mac QU8078 5.000% 06/01/52		06/13/2022	Brean Capital		192,124	192,124	0	XXX
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		06/01/2022	Interest Capitalization		4,459,508	4,459,508	8,052	1.A
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		06/01/2022	Interest Capitalization		24,047	24,047	0	1.A
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		06/01/2022	Interest Capitalization		90,633	90,633	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		06/01/2022	Interest Capitalization		111,162	111,162	0	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		06/01/2022	Interest Capitalization		43,459	43,459	0	1.A
31418E-G4-6	Fannie Mae MA4718 5.000% 07/01/52		06/13/2022	Brean Capital		105,717	105,717	0	1.A
35563P-CB-3	Freddie Mac - SRT 17-3 3.250% 07/25/56		06/01/2022	Interest Capitalization		6,039,983	6,039,983	10,906	1.A
35563P-KK-4	Freddie Mac - SRT SERIES 20192 CLASS MZ 3.500% 08/25/58		06/01/2022	Interest Capitalization		151,673	151,673	0	1.A
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T 3.236% 10/01/52		04/14/2022	Morgan Stanley DID		106,890	106,890	0	1.A
54627R-AP-5	LOUISIANA ST LOCAL GOVT ENVRM 4.475% 08/01/39		05/13/2022	Various		6,735,973	8,080,000	13,073	1.C FE
79625G-FR-9	SAN ANTONIO TX ELEC & GAS REVE 4.445% 02/01/47		04/05/2022	Wells Fargo		8,514,565	8,500,000	0	1.A FE
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU 3.103% 07/01/43		04/05/2022	Wells Fargo		3,052,560	3,000,000	0	1.D FE
940663-AD-9	WASHINGTON UNIVERSITY 4.349% 04/15/22		04/01/2022	Various		4,330,850	5,000,000	51,286	1.F FE
0909999999 Subtotal - Bonds - U.S. Special Revenues									
00817Y-AG-3	Aetna Inc 6.750% 12/15/37		06/02/2022	Wells Fargo		2,673,694	2,225,000	71,339	2.B FE
00817Y-AP-3	Aetna Inc 4.750% 03/15/44		06/02/2022	Pierpont		1,445,460	1,500,000	16,031	2.B FE
012653-AE-1	Albemarle Corp 5.050% 06/01/32		05/10/2022	Bank of America		5,982,480	6,000,000	0	2.B FE
012653-AF-8	ALBEMARLE CORP 5.650% 06/01/52		05/10/2022	Bank of America		5,977,380	6,000,000	0	2.B FE
01748T-AC-5	ALLEGION US HOLDING CO 5.411% 07/01/32		06/30/2022	Various		6,949,120	7,000,000	3,908	2.B FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		06/30/2022	Goldman Sachs & Company		1,637,460	2,000,000	5,978	2.B FE
025816-CX-5	American Express Co 4.989% 05/26/33		05/18/2022	Deutsche Bank		5,000,000	5,000,000	0	1.G FE
02666T-AF-4	AMERICAN HOMES 4 RENT 4.300% 04/15/52		04/01/2022	Morgan Stanley DID		2,900,250	3,000,000	0	2.C FE
03027X-BW-9	American Tower Corp 4.050% 03/15/32		06/03/2022	Goldman Sachs & Company		3,768,320	4,000,000	29,700	2.C FE
03750*-AC-0	APT INCOME REIT Series C 4.840% 06/28/32		06/28/2022	Direct-Private Placement		15,000,000	15,000,000	0	2.B FE
03764*-AA-4	Apollo Core 4.500% 12/02/31		06/27/2022	ATHENE		3,749,254	3,749,254	0	3.B PL
03764*-AB-2	Apollo Core 6.000% 12/02/31		06/27/2022	ATHENE		1,939,269	1,939,269	0	4.B PL
03969Y-AC-2	ARDAGH METAL PACKAGING 6.000% 06/15/27		06/07/2022	Seaport Group		2,012,010	2,002,000	334	3.B FE
04273W-AC-5	Arrow Electronics Inc 2.950% 02/15/32		06/13/2022	Janney Montgomery		2,446,200	3,000,000	29,500	2.C FE
04433L-AA-0	ASHLAND LLC 3.375% 09/01/31		06/13/2022	Various		2,930,250	3,500,000	31,500	3.A FE
045054-AP-8	Ashtead Capital 2.450% 08/12/31		06/13/2022	Janney Montgomery		2,272,380	3,000,000	25,113	2.C FE
049560-AA-3	Atmos Energy 6.750% 07/15/28		05/09/2022	Seaport Group		1,850,087	1,673,000	36,388	1.E FE
05523U-AL-4	BAE SYSTEMS HOLDINGS INC 4.750% 10/07/44		06/13/2022	Janney Montgomery		4,520,400	5,000,000	44,861	2.B FE
058498-AX-4	Ball Corp 3.125% 09/15/31		06/13/2022	Various		4,637,281	5,700,000	29,774	3.A FE
06849R-AC-6	BARRICK NA FINANCE LLC 7.500% 09/15/38		06/17/2022	Goldman Sachs & Company		1,649,066	1,410,000	28,494	2.A FE
090572-AO-1	Bio Rad Laboratories Inc 3.700% 03/15/32		06/30/2022	Goldman Sachs & Company		5,439,120	6,000,000	64,339	2.B FE
09261H-AA-4	BLACKSTONE PRIVATE CRE Series C 5.610% 05/03/27		05/03/2022	Direct-Private Placement		25,000,000	25,000,000	0	2.C FE
09581J-AC-0	BLUE OIL FINANCE LLC 4.125% 10/07/51		05/26/2022	Bank of America		1,400,220	2,000,000	12,375	2.B FE
101137-AE-7	Boston Scientific Corp 6.750% 11/15/35		06/30/2022	Goldman Sachs & Company		1,362,770	1,180,000	11,063	2.B FE
115236-AE-1	Brown & Brown Inc 4.200% 03/17/32		06/30/2022	Goldman Sachs & Company		1,827,700	2,000,000	25,200	2.C FE
12527G-AE-3	CF INDUSTRIES INC 5.375% 03/15/44		06/15/2022	Goldman Sachs & Company		2,395,900	2,500,000	34,340	2.C FE
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		06/01/2022	Interest Capitalization		20	20	0	1.D FM
14040H-CG-8	Capital One Financial 2.359% 07/29/32		06/13/2022	Janney Montgomery		3,791,300	5,000,000	44,559	2.B FE
142339-AL-4	Carlisle Companies Inc 2.200% 03/01/32		06/13/2022	Various		5,544,960	7,000,000	42,533	2.B FE
14745X-AA-6	CASE WESTERN RESERVE UNI 5.405% 06/01/22		06/08/2022	Barclays Capital		7,500,000	7,500,000	0	1.D FE
169905-AG-1	Choice Hotels Intl Inc 3.700% 01/15/31		06/15/2022	Goldman Sachs & Company		7,072,072	7,824,000	116,062	2.C FE
17136M-AB-8	CHURCH & DWIGHT CO INC 5.000% 06/15/52		05/18/2022	Wells Fargo		4,997,550	5,000,000	0	2.A FE
174610-BE-4	CITIZENS FINANCIAL GROUP 5.641% 05/21/37		06/30/2022	Various		7,052,310	7,000,000	19,744	2.B FE
23503C-AN-7	DALLAS-FORT WORTH TX INTERNATI 4.507% 11/01/51		04/08/2022	Citigroup Global		6,002,620	6,000,000	0	1.E FE
237266-AJ-0	Darling International Inc 6.000% 06/15/30		06/13/2022	Various		8,297,160	8,200,000	1,000	3.A FE

E04

STATEMENT AS OF JUNE 30, 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
24703D-BE-0	DELL INT LLC / EMC CORP 3.375% 12/15/41		05/25/2022	Citigroup Global		1,637,058	2,172,000	33,395	2.B FE
25466A-AR-2	DISCOVER BANK 2.700% 02/06/30		06/30/2022	Goldman Sachs & Company		1,679,580	2,000,000	22,350	2.B FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		05/19/2022	Direct-Private Placement		6,000,000	6,000,000	0	2.B FE
27743Z-AL-4	Eastman Chemical 4.800% 09/01/42		06/03/2022	Goldman Sachs & Company		2,874,960	3,000,000	38,400	2.C FE
28365B-AA-1	ENTEGRIS ESCROW CORP 4.750% 04/15/29		06/21/2022	Various		8,724,591	9,453,000	85,402	2.C FE
29670G-AG-7	ESSENTIAL UTILITIES INC 5.300% 05/01/52		05/18/2022	PNC Capital Markets		4,956,400	5,000,000	0	2.B FE
313918-AA-2	FEDERAL REALTY INVS TRST 6.820% 08/01/27		05/06/2022	Seaport Group		5,378,000	5,000,000	93,775	2.A FE
316773-OH-1	Fifth Third Bancorp 8.250% 03/01/38		05/31/2022	Keybank Capital Markets		1,344,610	1,000,000	20,854	2.B FE
33834D-AA-2	FIVE CORNERS FND TR II 2.850% 05/15/30		06/03/2022	Goldman Sachs & Company		3,560,920	4,000,000	6,967	1.G FE
34354P-AF-2	Flowerserve Corp 3.500% 10/01/30		06/14/2022	Goldman Sachs & Company		1,671,040	2,000,000	14,583	2.C FE
34959E-AB-5	FORTINET INC 2.200% 03/15/31		06/03/2022	Goldman Sachs & Company		4,164,200	5,000,000	25,056	2.A FE
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000% 03/25/32		06/30/2022	Various		3,512,340	4,000,000	37,778	2.C FE
36186C-BY-8	Ally Financial 8.000% 11/01/31		05/27/2022	JP Morgan		3,553,800	3,000,000	20,000	2.C FE
36262Q-AH-2	GS Mortgage-Backed Securities SERIES 2021GR1 CLASS A8 2.500% 11/25/51		04/05/2022	JP Morgan		2,070,703	2,500,000	1,042	1.A
37045X-DW-3	GENERAL MOTORS FINL CO 5.000% 04/09/27		06/06/2022	MIZUHO		2,996,640	3,000,000	0	2.C FE
37940X-AH-5	Global Payments Inc 2.900% 11/15/31		06/03/2022	Goldman Sachs & Company		3,398,920	4,000,000	7,089	2.C FE
38175E-AC-1	Golub Series 2022A Tranche C 3.770% 02/24/27		04/21/2022	Direct-Private Placement		1,000,000	1,000,000	0	2.B PL
38175E-AD-9	Golub 3.820% 02/24/27		01/31/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B PL
38175E-AE-7	Golub Series 2022A Tranche E 4.030% 02/24/28		04/21/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B PL
38175E-AF-4	Golub 4.080% 02/24/28		01/31/2022	Direct-Private Placement		5,000,000	5,000,000	0	2.B PL
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52		05/13/2022	Deutsche Bank		1,718,997	1,837,517	5,407	1.A FE
403949-AH-3	HF SINCLAIR CORP 4.500% 10/01/30		04/27/2022	Tax Free Exchange		3,606,663	3,530,000	0	2.C FE
40434L-AM-7	HP INC 4.750% 01/15/28		06/06/2022	JP Morgan		2,995,230	3,000,000	0	2.B FE
40434L-AN-5	HP INC 5.500% 01/15/33		06/06/2022	Goldman Sachs & Company		4,986,250	5,000,000	0	2.B FE
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875% 01/15/30		06/13/2022	Goldman Sachs & Company		2,680,500	3,000,000	60,938	3.B FE
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		06/14/2022	Various		2,860,984	3,400,000	30,042	2.C FE
44107T-BA-3	HOST HOTELS & RESORTS LP 2.900% 12/15/31		06/28/2022	Various		3,889,038	4,800,000	49,058	2.C FE
446150-BA-1	Huntington Bancshares Inc 5.023% 05/17/33		05/17/2022	Various		11,541,600	11,500,000	1,814	2.A FE
44891A-BL-0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/30		06/13/2022	Janney Montgomery		3,155,640	3,000,000	35,594	2.A FE
46590X-AH-9	JBS USA/FOOD/FINANCE 5.750% 04/01/33		06/06/2022	RBC Capital Markets		1,971,560	2,000,000	0	2.C FE
46590X-AJ-5	JBS USA/FOOD/FINANCE 6.500% 12/01/52		06/06/2022	BMO Capital Markets		1,974,520	2,000,000	0	2.C FE
46592T-AJ-2	JP Morgan Mortgage Trust SERIES 2021B CLASS A5 2.500% 12/25/51		04/05/2022	Goldman Sachs & Company		732,082	895,000	373	1.A
466313-AK-9	Jabil Circuit Inc 3.000% 01/15/31		06/13/2022	Janney Montgomery		2,479,140	3,000,000	37,500	2.C FE
46652V-AK-1	JP Morgan Mortgage Trust SERIES 2021A CLASS A5 2.500% 08/25/51		04/05/2022	JP Morgan		5,427,500	6,500,000	2,708	1.A
46653Q-AJ-4	JP Morgan Mortgage Trust SERIES 202114 CLASS A5 2.500% 05/25/52		04/05/2022	Wells Fargo		2,483,320	3,000,000	1,250	1.A
46654W-AL-5	JP Morgan Mortgage Trust SERIES 20221 CLASS A5 2.500% 07/25/52		04/05/2022	JP Morgan		7,213,281	8,750,000	3,646	1.A FE
46655D-CV-2	JP Morgan Mortgage Trust SERIES 20222 CLASS A5A 2.500% 08/25/52		05/06/2022	JP Morgan		3,786,719	5,000,000	3,819	1.A FE
488401-AD-2	KEMPER CORP 3.800% 02/23/32		06/13/2022	Janney Montgomery		877,210	1,000,000	11,822	2.B FE
49326E-EN-9	Keycorp 4.789% 06/01/33		05/16/2022	Keybank Capital Markets		5,000,000	5,000,000	0	2.A FE
505597-AD-6	SPIRE INC 4.700% 08/15/44		06/02/2022	Colliers Securities		3,963,120	4,200,000	60,865	2.B FE
527298-BO-5	LEVEL 3 FINANCING INC 3.875% 11/15/29		05/26/2022	Various		1,161,231	1,315,000	2,265	2.C FE
53079E-BN-3	Liberty Mutual Group 5.500% 06/15/52		06/01/2022	Seaport Group		2,014,560	2,000,000	0	2.B FE
53621E-BE-5	Lion Industriail 4.730% 06/15/34		06/15/2022	Direct-Private Placement		10,000,000	10,000,000	0	2.A Z
571903-BE-2	Marriott International 4.625% 06/15/30		06/02/2022	Goldman Sachs & Company		4,687,039	4,734,000	104,000	2.C FE
571903-BF-9	Marriott International 3.500% 10/15/32		06/03/2022	Goldman Sachs & Company		4,467,400	5,000,000	25,278	2.C FE
571903-BH-5	Marriott International 2.750% 10/15/33		06/17/2022	Morgan Stanley DID		5,394,560	6,871,000	35,166	2.C FE
59156R-BS-6	MetLife Inc 9.250% 04/08/38		05/25/2022	Goldman Sachs & Company		3,671,250	3,000,000	37,771	2.B FE
620076-BW-8	Motorola Inc 5.600% 06/01/32		05/17/2022	Deutsche Bank		4,993,150	5,000,000	0	2.C FE
62944T-AF-2	NVR Inc 3.000% 05/15/30		06/30/2022	Various		4,281,220	5,000,000	15,833	2.A FE
63861U-AA-7	NATIONWIDE CHILDREN HOSP 4.556% 11/01/52		05/03/2022	JP Morgan		3,000,000	3,000,000	0	1.C FE
645869-JF-6	NJ Natural Gas Series 2022B 4.710% 05/27/52		05/17/2022	Direct-Private Placement		5,000,000	5,000,000	0	1.E FE
651229-AX-4	Newell Rubbermaid Inc 5.875% 04/01/36		04/11/2022	MIZUHO		1,967,500	2,000,000	3,750	3.A FE
651229-AY-2	Newell Rubbermaid Inc 5.500% 04/01/46		06/03/2022	Goldman Sachs & Company		1,815,000	2,000,000	21,083	3.A FE
65473Q-AX-1	NiSource Finance Corp 5.950% 06/15/41		06/30/2022	Goldman Sachs & Company		2,073,700	2,000,000	6,611	2.B FE
655844-CP-1	Norfolk & Southn Corp 4.550% 06/01/53		06/02/2022	Bank of America		1,993,700	2,000,000	0	2.A FE
68235P-AF-5	ONE GAS INC 4.658% 02/01/44		06/21/2022	Keybank Capital Markets		905,290	1,000,000	18,373	2.A FE
69334Z-AC-1	PG&E WILDFIRE RECOVERY 4.377% 06/01/39		05/03/2022	Citigroup Global		5,999,818	6,000,000	0	1.A FE

STATEMENT AS OF JUNE 30, 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
693475-BE-4	PNC Financial Services Group 4.626% 06/06/33		06/13/2022	Various		7,868,810	8,000,000	3,470	1.G FE
693506-BC-0	PPG Inds Inc 7.700% 03/15/38		06/02/2022	Goldman Sachs & Company		6,595,450	5,000,000	86,625	2.A FE
693506-BE-6	PPG Inds Inc 5.500% 11/15/40		05/26/2022	Colliers Securities		471,782	447,000	1,093	2.A FE
69431*-AC-8	Preston Hollow Series C 4.870% 06/03/32		02/17/2022	Direct-Private Placement		6,000,000	6,000,000	0	2.B FE
70450Y-AM-5	PayPal Holdings Inc 5.050% 06/01/52		05/17/2022	Various		4,467,190	4,500,000	0	1.G FE
714046-AH-2	Perkinelmer Inc 2.550% 03/15/31		06/03/2022	Goldman Sachs & Company		2,551,470	3,000,000	17,425	2.B FE
718547-AC-6	PHILLIPS 66 3.605% 02/15/25		05/05/2022	Tax Free Exchange		3,999,575	4,000,000	32,044	2.A FE
718547-AJ-1	PHILLIPS 66 3.150% 12/15/29		05/05/2022	Tax Free Exchange		3,000,144	3,000,000	36,750	2.A FE
718547-AN-2	PHILLIPS 66 4.900% 10/01/46		05/05/2022	Tax Free Exchange		8,958,261	8,671,000	40,127	2.A FE
72650R-AR-3	Plains All Amer Pipeline 6.650% 01/15/37		06/13/2022	Janney Montgomery		2,485,300	2,500,000	69,271	2.C FE
74276*-AJ-7	Principal 3.140% 04/05/37		04/05/2022	Direct-Private Placement		2,000,000	2,000,000	0	1.G Z
750236-AU-5	RADIAN GROUP INC 4.500% 10/01/24		06/13/2022	Goldman Sachs & Company		1,900,000	2,000,000	18,500	3.A FE
78486Q-AS-0	SVB Financial Group 4.570% 04/29/33		06/30/2022	Various		6,573,910	7,000,000	50,397	2.B FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		06/03/2022	Goldman Sachs & Company		2,000,000	2,000,000	12,403	2.B FE
84055B-AA-1	SOUTH32 TREASURY USA 4.350% 04/14/32		04/07/2022	Bank of America		994,790	1,000,000	0	2.A FE
86038A-AA-0	STEWART INFORMATION SERV 3.600% 11/15/31		06/30/2022	Various		3,297,360	4,000,000	16,000	2.C FE
86074Q-AP-7	STILLWATER MINING CO 4.000% 11/16/26		06/13/2022	Goldman Sachs & Company		874,370	1,000,000	3,222	3.B FE
86172*-AA-9	Stone Point Credit Corporation 5.830% 05/19/25		05/06/2022	Direct-Private Placement		4,000,000	4,000,000	0	2.B FE
88240T-AB-7	TEXAS ELECTRIC MKT STABL 4.960% 02/01/42		06/08/2022	Citigroup Global		3,999,619	4,000,000	0	1.A FE
88240T-AC-5	TEXAS ELECTRIC MKT STABL 5.057% 08/01/46		06/08/2022	Citigroup Global		2,999,704	3,000,000	0	1.A FE
887389-AL-8	Timken Company 4.125% 04/01/32		06/30/2022	Goldman Sachs & Company		910,720	1,000,000	11,115	2.C FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		06/13/2022	Janney Montgomery		872,020	1,000,000	4,644	2.C FE
891092-AE-8	The Toro Company 6.625% 05/01/37		04/22/2022	Colliers Securities		563,505	500,000	16,102	2.B FE
90265E-AS-9	UDR INC 3.100% 11/01/34		06/03/2022	Goldman Sachs & Company		3,391,440	4,000,000	12,400	2.A FE
914906-AX-0	Univision Communications Inc 7.375% 06/30/30		06/29/2022	Various		4,806,828	4,867,000	2,677	4.A FE
91864*-AA-8	VPC Class A-1 4.250% 12/01/27		06/27/2022	Direct-Private Placement		2,054,482	2,054,482	0	1.G PL
91864*-AB-6	VPC Class B-1 5.250% 12/01/27		06/27/2022	Direct-Private Placement		1,232,689	1,232,689	0	2.B PL
92556V-AC-0	VIATRIS INC 2.300% 06/22/27		06/03/2022	Goldman Sachs & Company		1,783,820	2,000,000	21,083	2.C FE
92840V-AL-6	VISTRA OPERATIONS CO LLC 5.125% 05/13/25		05/10/2022	Citigroup Global		1,996,160	2,000,000	0	2.C FE
949930-AF-8	Wells Fargo Mortgage Backed S SERIES 20222 CLASS A6 2.500% 12/25/51		04/21/2022	Wells Fargo		18,914,851	24,000,000	41,667	1.A FE
95003H-AE-9	Wells Fargo Mortgage Backed S SERIES 20221 CLASS A5 2.500% 08/25/51		05/16/2022	JP Morgan		9,376,931	12,280,000	14,497	1.A FE
961548-AY-0	Westvaco Corp 7.950% 02/15/31		06/30/2022	Goldman Sachs & Company		1,190,090	1,000,000	30,917	2.B FE
96634R-AV-4	BP CAP MARKETS AMERICA 3.000% 11/01/51		05/17/2022	Various		6,086,202	8,200,000	9,800	1.F FE
98877D-AC-9	ZF NA CAPITAL 4.750% 04/29/25		05/26/2022	Bank of America		4,800,000	5,000,000	21,111	3.A FE
575385-AE-9	MASONITE INTERNATIONAL C 3.500% 02/15/30	A.	06/13/2022	Goldman Sachs & Company		837,560	1,000,000	11,667	3.A FE
92660F-AN-4	VIDEOTRON LTD 3.625% 06/15/29	A.	06/13/2022	Various		4,722,525	5,610,000	56,314	3.A FE
00973R-AJ-2	AKER BP ASA 4.000% 01/15/31	D.	06/17/2022	Morgan Stanley DWD		4,264,532	4,686,000	81,391	2.B FE
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D.	06/13/2022	Goldman Sachs & Company		983,500	1,000,000	5,104	3.A FE
03331P-AA-6	Anchorage Credit Funding Ltd SERIES 202215A CLASS A 4.545% 04/18/40	D.	04/21/2022	GreensLedge Capital Markets		10,000,000	10,000,000	0	1.A FE
03865T-AS-5	?Antares CLO SERIES 20182A CLASS CR 3.149% 04/20/34	D.	04/21/2022	ATHENE		2,000,000	2,000,000	0	1.F FE
03754Q-AC-8	Apex Credit CLO LLC SERIES 20152A CLASS A2R 2.313% 10/17/26	D.	06/22/2022	Janney Montgomery		6,979,000	7,000,000	29,890	1.A FE
03938L-AP-9	Arcelormittal 7.000% 10/15/39	D.	06/30/2022	Goldman Sachs & Company		2,029,420	2,000,000	31,111	2.C FE
05464H-AB-6	AXIS SPECIALTY FINAN PLC 5.150% 04/01/45	D.	06/07/2022	Seaport Group		954,120	1,000,000	9,728	2.A FE
09659T-2C-4	BNP PARIBAS 2.824% 01/26/41	D.	06/13/2022	Janney Montgomery		2,749,800	4,000,000	43,615	2.A FE
12661P-AD-1	CSL FINANCE PLC 4.625% 04/27/42	D.	04/20/2022	Bank of America		1,999,740	2,000,000	0	1.G FE
17275G-AA-4	Cirrus Funding 2018-1 Ltd SERIES 20181A CLASS A 4.800% 01/25/37	D.	05/25/2022	GreensLedge Capital Markets		2,988,000	3,000,000	48,800	1.A FE
19737T-AS-5	Cent CLO LP SERIES 202232A CLASS CF 5.970% 07/20/34	D.	06/06/2022	Jefferies & Co		4,975,000	5,000,000	0	1.F FE
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D.	06/03/2022	Goldman Sachs & Company		3,540,640	4,000,000	51,639	2.A FE
29278G-AY-4	ENEL FINANCE INTL NV 5.500% 06/15/52	D.	06/08/2022	JP Morgan		4,939,200	5,000,000	0	2.A FE
31489Q-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D.	06/13/2022	Various		5,796,600	6,000,000	21,313	2.B FE
456837-AW-3	ING GROEP NV 2.727% 04/01/32	D.	06/13/2022	Janney Montgomery		2,458,380	3,000,000	16,817	1.G FE
46616A-AQ-9	JFIN CLO Ltd SERIES 20121A CLASS A1BR 2.586% 07/20/28	D.	06/23/2022	Janney Montgomery		3,973,200	4,000,000	18,985	1.A FE
46653K-AC-2	JAB HOLDINGS BV 4.500% 04/08/52	D.	06/03/2022	Various		9,368,890	10,000,000	22,125	2.B FE
47047R-AE-6	Jamestown CLO Ltd SERIES 202218A CLASS B1 2.449% 07/25/35	D.	05/13/2022	Credit Suisse		5,000,000	5,000,000	0	1.C FE
500472-AC-9	KONINKLIJKE PHILLIPS NV 6.875% 03/11/38	D.	06/30/2022	Goldman Sachs & Company		3,448,290	3,000,000	65,313	2.A FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D.	06/15/2022	Interest Capitalization		16,943	16,943	0	5.B FE
56608J-BE-7	MACQUARIE GROUP LTD 4.442% 06/21/33	D.	06/13/2022	Janney Montgomery		2,732,970	3,000,000	31,094	1.G FE

E04.2

STATEMENT AS OF JUNE 30, 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
55819Q-BE-6	Madison Park Funding Ltd SERIES 201519A CLASS B2R2 3.064% 01/22/28	D	.05/18/2022	Janney Montgomery		2,913,000	3,000,000	6,968	1.D FE
55822G-AL-8	Madison Park Funding Ltd SERIES 202257A CLASS C2 5.312% 07/27/34	D	.05/24/2022	JP Morgan		4,500,000	4,500,000	0	1.F FE
62582P-AA-8	MUNICH RE 5.875% 05/23/42	D	.05/18/2022	Citigroup Global		10,000,000	10,000,000	0	1.F FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	.06/01/2022	Taxable Exchange		11,015,805	12,377,309	0	4.B FE
62954H-BB-3	NXP BV/NXP FDG/NXP USA 5.000% 01/15/33	D	.06/03/2022	Goldman Sachs & Company		6,990,390	7,000,000	11,667	2.B FE
639057-AF-5	NATHWEST GROUP PLC 5.516% 09/30/28	D	.06/27/2022	Greenwich Capital		1,000,000	1,000,000	0	2.A FE
682337-AA-8	One Eleven Funding Ltd SERIES 20193A CLASS A1 4.250% 07/19/37	D	.05/31/2022	JP Morgan		483,125	500,000	2,538	1.A FE
69377F-AA-4	FREEPOR INDONESIA PT 4.763% 04/14/27	D	.04/07/2022	JP Morgan		1,500,000	1,500,000	0	2.C FE
69377F-AB-2	FREEPOR INDONESIA PT 5.315% 04/14/32	D	.04/07/2022	JP Morgan		1,000,000	1,000,000	0	2.C FE
69377F-AC-0	FREEPOR INDONESIA PT 6.200% 04/14/52	D	.04/07/2022	JP Morgan		1,000,000	1,000,000	0	2.C FE
709629-AS-8	PENTAIR FINANCE SARL 5.900% 07/15/32	D	.06/29/2022	JP Morgan		9,873,350	10,000,000	0	2.C FE
77588J-AA-4	Romark Credit Funding I Ltd SERIES 20212A CLASS A 2.625% 10/25/39	D	.04/22/2022	GreensLedge Capital Markets		224,825	250,000	18	1.A FE
83609Y-AG-1	Sound Point QLO LTD SERIES 20133RA CLASS C 3.313% 04/18/31	D	.05/09/2022	Janney Montgomery		1,212,250	1,300,000	2,736	1.F FE
86210M-AC-0	Stora Enso OYJ 7.250% 04/15/36	D	.06/01/2022	Colliers Securities		1,168,140	1,000,000	9,667	2.C FE
92857W-BQ-2	Vodafone Group PLC 7.000% 04/04/79	D	.06/15/2022	Goldman Sachs & Company		1,012,500	1,000,000	14,194	3.A FE
E1000*-AA-1	Acciona Energia 4.540% 04/26/37	D	.04/26/2022	Direct-Private Placement		4,000,000	4,000,000	0	2.C FE
05426*-AB-9	L&K Finance Pty Ltd Series J 4.720% 06/12/28	D	.05/31/2022	Taxable Exchange		6,000,000	6,000,000	0	2.A FE
05426*-AC-7	L&K Finance Pty Ltd Series K 4.820% 06/12/30	D	.05/31/2022	Taxable Exchange		6,000,000	6,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						660,991,765	699,352,483	2,871,826	XXX
00177@-AB-1	AMCP T/L 1L 8.535% 10/05/26		.06/29/2022	Direct-Private Placement		56,250	56,250	0	3.A PL
40976#-AC-6	Hancock T/L 1L 7.535% 03/31/25		.05/05/2022	Direct-Private Placement		72,727	72,727	0	2.B FE
60256W*-A*-6	Mindbody 9.835% 02/14/25		.06/01/2022	Direct-Private Placement		21,586	21,586	0	5.A PL
66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		.05/27/2022	Direct-Private Placement		76,500	76,500	0	2.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						227,063	227,063	0	XXX
2509999997. Total - Bonds - Part 3						698,177,452	738,484,742	2,955,143	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						698,177,452	738,484,742	2,955,143	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		.06/28/2022	Direct-Private Placement		1,964,000	1,964,000	0	
	NAC Holdings LTD		.06/01/2022	Taxable Exchange		209,036,000	6,271,080	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,467,480	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						6,467,480	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						6,467,480	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						6,467,480	XXX	0	XXX
6009999999 - Totals						704,644,932	XXX	2,955,143	XXX

E04.3

STATEMENT AS OF JUNE 30, 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		06/01/2022	Paydown		187,599	187,599	196,832	195,912	0	(8,313)	0	(8,313)	0	187,599	0	0	0	2,640	09/15/2041	1.A
36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		06/01/2022	Paydown		422	422	433	426	0	(4)	0	(4)	0	422	0	0	0	13	08/15/2026	1.A
36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		06/01/2022	Paydown		661	661	668	664	0	(3)	0	(3)	0	661	0	0	0	19	06/15/2027	1.A
36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		06/01/2022	Paydown		121,719	121,719	127,272	126,983	0	(5,264)	0	(5,264)	0	121,719	0	0	0	2,290	10/15/2040	1.A
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		06/01/2022	Paydown		174,653	174,653	168,950	172,526	0	2,127	0	2,127	0	174,653	0	0	0	3,194	08/20/2039	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		06/01/2022	Paydown		0	0	1,378	1,230	0	(1,230)	0	(1,230)	0	0	0	0	0	86	10/16/2048	1.A
38374U-W7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		06/01/2022	Paydown		109,432	109,432	104,508	107,698	0	1,735	0	1,735	0	109,432	0	0	0	2,021	06/20/2039	1.A
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		06/01/2022	Paydown		328,234	328,234	312,643	322,829	0	5,405	0	5,405	0	328,234	0	0	0	6,000	06/20/2039	1.A
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		06/01/2022	Paydown		668,915	668,915	658,882	665,253	0	3,663	0	3,663	0	668,915	0	0	0	12,333	06/20/2039	1.A
38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		06/01/2022	Paydown		416,350	416,350	408,023	413,623	0	2,727	0	2,727	0	416,350	0	0	0	7,453	09/20/2039	1.A
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		06/01/2022	Paydown		514,488	514,488	490,050	510,374	0	4,114	0	4,114	0	514,488	0	0	0	8,332	11/16/2024	1.A
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		06/01/2022	Paydown		136,150	136,150	131,555	134,566	0	1,584	0	1,584	0	136,150	0	0	0	2,471	08/20/2039	1.A
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		06/01/2022	Paydown		628,815	628,815	614,175	623,624	0	5,191	0	5,191	0	628,815	0	0	0	11,504	10/20/2038	1.A
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		06/01/2022	Paydown		389,729	389,729	393,139	389,831	0	(102)	0	(102)	0	389,729	0	0	0	7,175	11/20/2039	1.A
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		06/01/2022	Paydown		874,064	874,064	855,080	868,081	0	5,983	0	5,983	0	874,064	0	0	0	15,981	10/20/2039	1.A
38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		06/01/2022	Paydown		272,093	272,093	270,556	271,166	0	927	0	927	0	272,093	0	0	0	5,038	12/20/2039	1.A
38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 4.505% 10/20/41		06/20/2022	Paydown		0	0	44,039	38,688	0	(38,688)	0	(38,688)	0	0	0	0	0	4,619	10/20/2041	1.A
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		06/01/2022	Paydown		312,342	312,342	315,264	313,213	0	(871)	0	(871)	0	312,342	0	0	0	3,865	06/20/2045	1.A
38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CMBS) B 3.100% 02/16/61		06/01/2022	Paydown		333,852	333,852	322,794	326,207	0	7,646	0	7,646	0	333,852	0	0	0	5,058	02/16/2061	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		06/01/2022	Paydown		588,242	588,242	584,771	586,189	0	2,052	0	2,052	0	588,242	0	0	0	7,994	08/20/2048	1.A
010999999. Subtotal - Bonds - U.S. Governments						6,057,760	6,057,760	6,001,012	6,069,083	0	(11,321)	0	(11,321)	0	6,057,760	0	0	0	108,086	XXX	XXX
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/30		04/01/2022	Redemption	100.0000			395,000	395,000	487,687	441,145	0	(2,381)	0	438,764	0	(43,764)	(43,764)	13,416	04/01/2030	1.D FE
3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		06/01/2022	Paydown		778,523	778,523	797,484	796,454	0	(17,931)	0	(17,931)	0	778,523	0	0	0	10,445	10/01/2041	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		06/01/2022	Paydown		180,638	180,638	176,150	176,447	0	4,191	0	4,191	0	180,638	0	0	0	2,619	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		06/01/2022	Paydown		272,719	272,719	278,472	278,055	0	(5,336)	0	(5,336)	0	272,719	0	0	0	3,350	04/01/2042	1.A
3128MJ-WB-3	Federal Home Loan Mtg Corp G08353 4.500% 07/01/39		06/01/2022	Paydown		116,512	116,512	116,384	116,377	0	135	0	135	0	116,512	0	0	0	2,134	07/01/2039	1.A
3128MJ-OJ-4	Federal Home Loan Mtg Corp G08479 3.500% 03/01/42		06/01/2022	Paydown		61,430	61,430	63,216	63,096	0	(1,666)	0	(1,666)	0	61,430	0	0	0	898	03/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		06/01/2022	Paydown		61,195	61,195	62,639	62,566	0	(1,371)	0	(1,371)	0	61,195	0	0	0	718	12/01/2044	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		06/01/2022	Paydown		55,416	55,416	56,931	56,861	0	(1,445)	0	(1,445)	0	55,416	0	0	0	689	11/01/2042	1.A

E05

STATEMENT AS OF JUNE 30, 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
31292H-X3-3	Federal Home Ln Mtg Corp C01598 5.000%		06/01/2022	Paydown			35,079	35,079	36,271	36,000	0	(920)	(920)	0	35,079	0	0	0	711	08/01/2033	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		06/01/2022	Paydown			64,842	64,842	64,278	64,842	0	564	564	0	64,842	0	0	0	644	01/01/2043	1.A
312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		06/01/2022	Paydown			60,062	60,062	59,067	59,127	0	935	935	0	60,062	0	0	0	1,155	06/01/2039	1.A
312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		06/01/2022	Paydown			222,118	229,892	229,411	229,411	0	(7,293)	(7,293)	0	222,118	0	0	0	4,196	04/01/2040	1.A
312942-FT-7	FREDDIE MAC A93778 4.000% 09/01/40		06/01/2022	Paydown			65,230	65,230	67,227	67,099	0	(1,870)	(1,870)	0	65,230	0	0	0	1,085	09/01/2040	1.A
312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		06/01/2022	Paydown			2,274	2,274	2,298	2,298	0	(16)	(16)	0	2,274	0	0	0	43	02/01/2041	1.A
312946-P5-9	FREDDIE MAC A97644 4.000% 03/01/41		06/01/2022	Paydown			201,141	208,684	208,000	208,000	0	(6,859)	(6,859)	0	201,141	0	0	0	2,858	03/01/2041	1.A
31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000%		06/01/2022	Paydown			42,481	42,481	43,898	43,748	0	(1,267)	(1,267)	0	42,481	0	0	0	987	12/01/2033	1.A
31326S-EU-9	FREDDIE MAC Q07047 3.000% 03/01/42		06/01/2022	Paydown			214,544	214,544	214,544	214,544	0	0	0	0	214,544	0	0	0	2,425	03/01/2042	1.A
31326S-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		06/01/2022	Paydown			342,733	342,733	353,034	353,034	0	(10,301)	(10,301)	0	342,733	0	0	0	4,692	04/01/2042	1.A
3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466 3.000%		06/01/2022	Paydown			406,959	406,959	424,890	423,728	0	(16,769)	(16,769)	0	406,959	0	0	0	5,303	11/01/2042	1.A
3132J6-G0-1	Federal Home Loan Mtg Corp Q15206 2.500%		06/01/2022	Paydown			299,169	299,169	292,250	292,801	0	6,367	6,367	0	299,169	0	0	0	3,416	01/01/2043	1.A
31368H-NW-9	Federal Natl Mtg Assn 190405 4.000%		06/01/2022	Paydown			92,941	92,941	91,866	91,907	0	1,033	1,033	0	92,941	0	0	0	1,515	10/01/2040	1.A
3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		06/01/2022	Paydown			544,570	544,570	532,701	539,735	0	4,835	4,835	0	544,570	0	0	0	8,749	10/25/2041	1.A
3136AE-TQ-0	Federal Natl Mtg Assn SERIES 201354 CLASS CU 3.000% 06/25/33		05/01/2022	Paydown			22,522	22,522	22,451	22,456	0	66	66	0	22,522	0	0	0	239	06/25/2033	1.A
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		06/01/2022	Paydown			1,234,541	1,234,541	1,111,087	1,197,447	0	37,094	37,094	0	1,234,541	0	0	0	15,289	08/25/2033	1.A
3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		06/01/2022	Paydown			425,731	425,731	380,896	411,763	0	13,968	13,968	0	425,731	0	0	0	5,475	08/25/2033	1.A
3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500%		06/01/2022	Paydown			1,159,793	1,159,793	1,028,591	1,113,059	0	46,734	46,734	0	1,159,793	0	0	0	11,647	03/25/2034	1.A
3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC 3.000%		06/01/2022	Paydown			702,371	702,371	652,327	685,313	0	17,058	17,058	0	702,371	0	0	0	8,740	04/25/2034	1.A
3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000%		06/01/2022	Paydown			229,666	229,666	224,265	226,910	0	2,756	2,756	0	229,666	0	0	0	2,408	03/25/2047	1.A
3136B5-YJ-8	Fannie mae SERIES 201939 CLASS PZ 3.000%		06/01/2022	Paydown			703,061	703,061	706,323	703,983	0	(922)	(922)	0	703,061	0	0	0	3,350	08/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		06/01/2022	Paydown			1,085,075	1,085,075	1,028,787	1,070,322	0	14,753	14,753	0	1,085,075	0	0	0	17,788	11/15/2040	1.A
3137A5-DU-5	Federal Home Ln Mtg Corp REMIC Ser 3789 CI PD 4.000% 11/15/40		06/01/2022	Paydown			522,279	522,279	519,913	521,322	0	957	957	0	522,279	0	0	0	8,793	11/15/2040	1.A
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		06/01/2022	Paydown			1,493,187	1,493,187	1,584,645	1,506,900	0	(13,713)	(13,713)	0	1,493,187	0	0	0	26,535	03/15/2041	1.A
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		06/01/2022	Paydown			690,312	690,312	635,087	673,354	0	16,958	16,958	0	690,312	0	0	0	9,763	04/15/2031	1.A
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		06/01/2022	Paydown			632,418	632,418	582,615	615,730	0	16,688	16,688	0	632,418	0	0	0	9,449	04/15/2031	1.A
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		06/01/2022	Paydown			32,864	32,864	31,919	32,658	0	205	205	0	32,864	0	0	0	479	01/15/2042	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		06/01/2022	Paydown			167,981	167,981	168,926	168,028	0	(47)	(47)	0	167,981	0	0	0	3,187	02/15/2042	1.A
3137B2-FH-8	Federal Home Ln Mtg Corp SERIES 4206 CLASS EU 3.000% 05/15/33		06/01/2022	Paydown			39,791	39,791	39,666	39,681	0	110	110	0	39,791	0	0	0	468	05/15/2033	1.A
3137BA-R6-1	Federal Home Ln Mtg Corp SERIES 4335 CLASS VQ 4.250% 05/15/34		06/01/2022	Paydown			2,351,401	2,351,401	2,529,226	2,395,347	0	(43,945)	(43,945)	0	2,351,401	0	0	0	38,719	05/15/2034	1.A
3137BB-H6-8	FHLMC 4350 Class DY 4.000% 06/15/44		06/01/2022	Paydown			671,036	671,036	713,710	682,145	0	(11,109)	(11,109)	0	671,036	0	0	0	9,990	06/15/2044	1.A

E05.1

STATEMENT AS OF JUNE 30, 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
3137F5-2Z-1	FREDDIE MAC SERIES 4791 CLASS Z 4.000% 05/15/48		06/01/2022	Paydown		359,376	359,376	359,573	359,118	0	258	0	258	0	359,376	0	0	0	5,464	05/15/2048	1.A
3137FH-C0-5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000% 09/15/48		06/01/2022	Paydown		742,594	742,594	744,667	742,587	0	7	0	7	0	742,594	0	0	0	11,791	09/15/2048	1.A
3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500% 05/15/48		06/01/2022	Paydown		869,129	869,129	878,226	875,387	0	(6,258)	0	(6,258)	0	869,129	0	0	0	11,853	05/15/2048	1.A
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		06/01/2022	Paydown		1,787,740	1,787,740	1,874,713	1,834,684	0	(46,944)	0	(46,944)	0	1,787,740	0	0	0	19,217	09/15/2048	1.A
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		06/01/2022	Paydown		2,101,611	2,101,611	2,134,937	2,117,334	0	(15,723)	0	(15,723)	0	2,101,611	0	0	0	30,276	12/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		06/01/2022	Paydown		1,505,806	1,505,806	1,524,105	1,510,649	0	(4,843)	0	(4,843)	0	1,505,806	0	0	0	26,780	12/15/2048	1.A
3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY 4.000% 12/15/48		06/01/2022	Paydown		403,357	403,357	425,195	411,614	0	(8,257)	0	(8,257)	0	403,357	0	0	0	6,371	12/15/2048	1.A
3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000% 12/15/48		06/01/2022	Paydown		1,171,343	1,171,343	1,230,611	1,194,699	0	(23,356)	0	(23,356)	0	1,171,343	0	0	0	18,500	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		06/01/2022	Paydown		1,276,077	1,276,077	1,351,756	1,306,151	0	(30,074)	0	(30,074)	0	1,276,077	0	0	0	22,662	01/15/2049	1.A
31385X-NR-4	Federal Natl Mtg Assn Pool 555800 5.500% 10/01/33		06/01/2022	Paydown		19,096	19,096	19,758	19,606	0	(510)	0	(510)	0	19,096	0	0	0	433	10/01/2033	1.A
3138A4-4Z-5	Fannie Mae AH3539 4.000% 02/01/41		06/01/2022	Paydown		321,530	321,530	318,466	318,610	0	2,920	0	2,920	0	321,530	0	0	0	5,568	02/01/2041	1.A
3138AX-CF-6	Fannie Mae AJ5469 3.500% 11/01/41		06/01/2022	Paydown		176,525	176,525	178,235	178,103	0	(1,578)	0	(1,578)	0	176,525	0	0	0	2,456	11/01/2041	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		06/01/2022	Paydown		154,093	154,093	151,806	151,920	0	2,173	0	2,173	0	154,093	0	0	0	1,829	01/01/2043	1.A
3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		06/01/2022	Paydown		121,789	121,789	124,149	123,941	0	(2,152)	0	(2,152)	0	121,789	0	0	0	1,510	11/01/2044	1.A
3138EP-QJ-6	FNMA AL 6756 3.903% 03/01/45		06/01/2022	Paydown		102,088	102,088	111,276	109,457	0	(7,369)	0	(7,369)	0	102,088	0	0	0	1,676	03/01/2045	1.A
3138L3-Q6-5	FN AM3176 3.770% 05/01/43		06/01/2022	Paydown		26,119	26,119	26,862	26,698	0	(579)	0	(579)	0	26,119	0	0	0	411	05/01/2043	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		06/01/2022	Paydown		40,110	40,110	44,597	43,676	0	(3,566)	0	(3,566)	0	40,110	0	0	0	691	07/01/2044	1.A
3138L6-LM-8	Fannie Mae AM5731 3.990% 06/01/44		06/01/2022	Paydown		16,381	16,381	17,238	17,157	0	(777)	0	(777)	0	16,381	0	0	0	273	06/01/2044	1.A
3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		06/01/2022	Paydown		53,100	53,100	57,182	55,288	0	(2,188)	0	(2,188)	0	53,100	0	0	0	826	10/01/2029	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		06/01/2022	Paydown		45,023	45,023	49,026	48,023	0	(3,006)	0	(3,006)	0	45,023	0	0	0	775	11/01/2039	1.A
3138L8-6R-0	FNMA 3.430% 03/01/40		06/01/2022	Paydown		42,650	42,650	45,209	44,553	0	(1,903)	0	(1,903)	0	42,650	0	0	0	615	03/01/2040	1.A
3138L8-VF-8	FNMA 3.670% 01/01/45		06/01/2022	Paydown		95,849	95,849	97,167	96,797	0	(948)	0	(948)	0	95,849	0	0	0	1,480	01/01/2045	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		06/01/2022	Paydown		28,094	28,094	29,341	28,842	0	(748)	0	(748)	0	28,094	0	0	0	403	01/01/2032	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		06/01/2022	Paydown		43,670	43,670	41,995	42,171	0	1,500	0	1,500	0	43,670	0	0	0	623	12/01/2045	1.A
3138LN-4G-3	Fannie Mae AN9822 3.980% 07/01/38		06/01/2022	Paydown		24,478	24,478	26,629	26,357	0	(1,879)	0	(1,879)	0	24,478	0	0	0	410	07/01/2038	1.A
3138MO-BE-9	Fannie Mae A08136 3.000% 08/01/42		06/01/2022	Paydown		1,230,719	1,230,719	1,262,449	1,260,029	0	(29,309)	0	(29,309)	0	1,230,719	0	0	0	15,822	08/01/2042	1.A
3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		06/01/2022	Paydown		105,983	105,983	103,552	103,770	0	2,213	0	2,213	0	105,983	0	0	0	1,278	02/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		06/01/2022	Paydown		35,363	35,363	34,678	34,731	0	632	0	632	0	35,363	0	0	0	384	02/01/2043	1.A
3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		06/01/2022	Paydown		157,039	157,039	164,081	163,639	0	(6,601)	0	(6,601)	0	157,039	0	0	0	2,436	08/01/2043	1.A
3138WT-UM-6	Fannie Mae AT5987 3.000% 04/01/43		06/01/2022	Paydown		564,798	564,798	545,339	546,058	0	18,740	0	18,740	0	564,798	0	0	0	7,406	04/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		06/01/2022	Paydown		27,984	27,984	30,524	30,405	0	(2,421)	0	(2,421)	0	27,984	0	0	0	620	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		06/01/2022	Paydown		6,666	6,666	6,831	6,711	0	(45)	0	(45)	0	6,666	0	0	0	166	12/25/2032	1.A
31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		06/01/2022	Paydown		709,495	709,495	727,232	714,730	0	(5,236)	0	(5,236)	0	709,495	0	0	0	14,651	02/25/2035	1.A
31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		06/01/2022	Paydown		497,199	497,199	509,629	501,240	0	(4,042)	0	(4,042)	0	497,199	0	0	0	10,426	05/25/2035	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		06/01/2022	Paydown		78,148	78,148	80,346	79,102	0	(954)	0	(954)	0	78,148	0	0	0	1,726	07/25/2036	1.A
31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		06/01/2022	Paydown		23,916	23,916	23,699	23,833	0	83	0	83	0	23,916	0	0	0	459	10/15/2025	1.A
31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		06/01/2022	Paydown		47,036	47,036	48,000	47,094	0	(58)	0	(58)	0	47,036	0	0	0	1,273	08/25/2036	1.A

E05.2

STATEMENT AS OF JUNE 30, 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
31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		06/01/2022	Paydown		60,681	60,681	61,894	61,110	0	(430)	0	(430)	0	60,681	0	0	0	1,642	09/25/2036	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		06/01/2022	Paydown		7,331	7,331	7,304	7,302	0	30	0	30	0	7,331	0	0	0	178	08/25/2036	1.A
31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		06/01/2022	Paydown		245,723	245,723	256,781	250,751	0	(5,028)	0	(5,028)	0	245,723	0	0	0	4,661	07/25/2039	1.A
31396Q-O9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		06/01/2022	Paydown		297,421	297,421	281,063	290,212	0	7,209	0	7,209	0	297,421	0	0	0	4,872	09/25/2029	1.A
31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		06/01/2022	Paydown		9,675	9,675	9,673	9,650	0	25	0	25	0	9,675	0	0	0	262	08/25/2037	1.A
31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		06/01/2022	Paydown		167,739	167,739	155,780	161,693	0	6,047	0	6,047	0	167,739	0	0	0	3,090	04/25/2038	1.A
31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		06/01/2022	Paydown		107,255	107,255	108,662	107,823	0	(568)	0	(568)	0	107,255	0	0	0	3,179	08/15/2036	1.A
31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		06/01/2022	Paydown		237,063	237,063	250,101	243,497	0	(6,434)	0	(6,434)	0	237,063	0	0	0	5,476	08/15/2036	1.A
31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		06/01/2022	Paydown		162,886	162,886	159,355	160,900	0	1,987	0	1,987	0	162,886	0	0	0	3,215	08/15/2036	1.A
31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		06/01/2022	Paydown		207,300	207,300	192,889	199,976	0	7,324	0	7,324	0	207,300	0	0	0	3,987	03/15/2037	1.A
31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		06/01/2022	Paydown		360,958	360,958	340,428	354,403	0	6,555	0	6,555	0	360,958	0	0	0	6,011	04/25/2029	1.A
31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		06/01/2022	Paydown		285,446	285,446	278,355	283,798	0	1,648	0	1,648	0	285,446	0	0	0	4,779	03/25/2026	1.A
31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		06/01/2022	Paydown		866,548	866,548	795,328	845,592	0	20,956	0	20,956	0	866,548	0	0	0	12,886	05/25/2031	1.A
31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		06/01/2022	Paydown		960,444	960,444	880,006	934,686	0	25,758	0	25,758	0	960,444	0	0	0	13,424	05/25/2031	1.A
31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		06/01/2022	Paydown		533,434	533,434	487,926	520,526	0	12,908	0	12,908	0	533,434	0	0	0	7,836	06/25/2031	1.A
31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		06/01/2022	Paydown		80,139	80,139	79,400	79,645	0	494	0	494	0	80,139	0	0	0	1,701	07/15/2038	1.A
31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		06/01/2022	Paydown		275,787	275,787	267,772	274,279	0	1,507	0	1,507	0	275,787	0	0	0	4,551	06/15/2024	1.A
31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		06/01/2022	Paydown		237,840	237,840	237,840	237,840	0	0	0	0	0	237,840	0	0	0	4,849	02/25/2040	1.A
31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		06/01/2022	Paydown		279,000	279,000	280,744	279,037	0	(36)	0	(36)	0	279,000	0	0	0	5,789	02/25/2040	1.A
31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		06/01/2022	Paydown		132,913	132,913	126,849	131,797	0	1,116	0	1,116	0	132,913	0	0	0	2,152	09/15/2024	1.A
31398M-GG-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		06/01/2022	Paydown		138,227	138,227	144,448	140,890	0	(2,663)	0	(2,663)	0	138,227	0	0	0	2,792	03/25/2040	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 4.376% 12/25/40		06/25/2022	Paydown		0	0	187,287	170,879	0	(170,879)	0	(170,879)	0	0	0	0	0	22,725	12/25/2040	1.A
31402C-PL-0	Federal Natl Mtg Assn 725027 5.000% 11/01/33		06/01/2022	Paydown		76,757	76,757	79,040	78,516	0	(1,760)	0	(1,760)	0	76,757	0	0	0	1,579	11/01/2033	1.A
3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		06/01/2022	Paydown		49,139	49,139	49,169	49,159	0	(21)	0	(21)	0	49,139	0	0	0	779	05/01/2049	1.A
3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		06/01/2022	Paydown		11,638	11,638	11,936	11,913	0	(276)	0	(276)	0	11,638	0	0	0	208	06/01/2049	1.A
3140HII-B8-4	Fannie Mae BL4562 2.930% 10/01/49		06/01/2022	Paydown		15,476	15,476	15,873	15,846	0	(370)	0	(370)	0	15,476	0	0	0	191	10/01/2049	1.A
31412P-YR-6	Federal Natl Mtg Assn 931420 4.000% 06/01/39		06/01/2022	Paydown		105,157	105,157	107,655	107,426	0	(2,268)	0	(2,268)	0	105,157	0	0	0	1,737	06/01/2039	1.A
31416H-4X-0	Federal National Mortg Assoc AA0837 4.500% 01/01/39		06/01/2022	Paydown		18,290	18,290	18,116	18,138	0	153	0	153	0	18,290	0	0	0	352	01/01/2039	1.A

E05.3

STATEMENT AS OF JUNE 30, 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
31416M-3A-0	Federal National Mortg Assoc AA4392 4.00% 04/01/39		06/01/2022	Paydown		83,611	83,611	84,500	84,414	.0	(802)	.0	(802)	.0	83,611	.0	.0	.0	1,333	04/01/2039	1.A
31416W-7D-8	Federal National Mortg Assoc AB1791 3.50% 11/01/40		06/01/2022	Paydown		222,474	222,474	221,014	221,084	.0	1,390	.0	1,390	.0	222,474	.0	.0	.0	2,951	11/01/2040	1.A
31416W-FW-7	Federal National Mortg Assoc AB1080 4.50% 05/01/40		06/01/2022	Paydown		41,428	41,428	42,037	41,980	.0	(552)	.0	(552)	.0	41,428	.0	.0	.0	760	05/01/2040	1.A
31417A-JM-2	Fannie Mae AB3867 3.50% 11/01/41		06/01/2022	Paydown		93,295	93,295	96,764	96,513	.0	(3,218)	.0	(3,218)	.0	93,295	.0	.0	.0	1,425	11/01/2041	1.A
31417A-LS-6	Fannie Mae AB3936 3.50% 11/01/41		06/01/2022	Paydown		482,563	482,563	494,665	493,691	.0	(11,128)	.0	(11,128)	.0	482,563	.0	.0	.0	6,302	11/01/2041	1.A
31417C-UY-9	Fannie Mae AB5998 3.50% 08/01/42		06/01/2022	Paydown		128,681	128,681	134,653	134,280	.0	(5,599)	.0	(5,599)	.0	128,681	.0	.0	.0	1,876	08/01/2042	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.50% 11/01/42		06/01/2022	Paydown		298,813	298,813	306,097	305,340	.0	(6,527)	.0	(6,527)	.0	298,813	.0	.0	.0	3,026	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.00% 02/01/43		06/01/2022	Paydown		493,588	493,588	480,956	481,982	.0	11,606	.0	11,606	.0	493,588	.0	.0	.0	6,132	02/01/2043	1.A
31417E-ZA-2	Fannie Mae AB7936 3.00% 02/01/43		06/01/2022	Paydown		37,181	37,181	36,223	37,181	.0	909	.0	909	.0	37,181	.0	.0	.0	460	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.00% 07/01/39		06/01/2022	Paydown		15,972	15,972	16,311	16,280	.0	(308)	.0	(308)	.0	15,972	.0	.0	.0	331	07/01/2039	1.A
31418A-DB-1	Federal Natl Mtg Assn MA0997 3.00% 02/01/42		06/01/2022	Paydown		259,796	259,796	259,471	259,462	.0	334	.0	334	.0	259,796	.0	.0	.0	3,006	02/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.50% 12/01/42		06/01/2022	Paydown		523,361	523,361	528,922	528,627	.0	(5,266)	.0	(5,266)	.0	523,361	.0	.0	.0	4,921	12/01/2042	1.A
31419C-2B-8	Fannie Mae AE2569 3.50% 09/01/40		06/01/2022	Paydown		79,025	79,025	74,882	75,158	.0	3,867	.0	3,867	.0	79,025	.0	.0	.0	1,152	09/01/2040	1.A
31419C-3V-3	Fannie Mae AE2611 3.50% 09/01/40		06/01/2022	Paydown		221,563	221,563	206,885	207,986	.0	13,577	.0	13,577	.0	221,563	.0	.0	.0	3,035	09/01/2040	1.A
31419C-BX-0	Fannie Mae AE1853 4.00% 08/01/40		06/01/2022	Paydown		24,921	24,921	24,539	24,560	.0	361	.0	361	.0	24,921	.0	.0	.0	394	08/01/2040	1.A
31419C-Z4-8	Fannie Mae AE2562 4.00% 09/01/40		06/01/2022	Paydown		3,452	3,452	3,399	3,412	.0	39	.0	39	.0	3,452	.0	.0	.0	58	09/01/2040	1.A
31419D-LQ-2	Fannie Mae AE3034 3.50% 09/01/40		06/01/2022	Paydown		6,103	6,103	5,752	5,851	.0	252	.0	252	.0	6,103	.0	.0	.0	89	09/01/2040	1.A
31419E-XR-5	Fannie Mae AE4287 3.50% 09/01/40		06/01/2022	Paydown		67,689	67,689	65,479	65,601	.0	2,088	.0	2,088	.0	67,689	.0	.0	.0	862	09/01/2040	1.A
31419G-YQ-1	Fannie Mae AE6118 3.50% 10/01/40		06/01/2022	Paydown		120,104	120,104	121,749	121,749	.0	(1,644)	.0	(1,644)	.0	120,104	.0	.0	.0	1,673	10/01/2040	1.A
31419K-KE-4	Fannie Mae AE8392 3.50% 11/01/40		06/01/2022	Paydown		294,362	294,362	292,839	292,897	.0	1,465	.0	1,465	.0	294,362	.0	.0	.0	4,466	11/01/2040	1.A
31419L-XJ-7	Fannie Mae AE9680 4.00% 12/01/40		06/01/2022	Paydown		37,194	37,194	36,219	36,307	.0	887	.0	887	.0	37,194	.0	.0	.0	616	12/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.31% 10/25/52		06/25/2022	Paydown		16,856	16,856	18,425	18,334	.0	(1,478)	.0	(1,478)	.0	16,856	.0	.0	.0	298	10/25/2052	1.B
574204-WG-4	MARYLAND ST DEPT TRANSN CONS 4.35% 06/15/22		06/15/2022	Maturity		3,000,000	3,000,000	2,994,390	2,999,729	.0	271	.0	271	.0	3,000,000	.0	.0	.0	65,250	06/15/2022	1.B FE
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.63% 04/01/57		04/01/2022	Redemption	100.0000	197,000	197,000	237,559	233,766	.0	(245)	.0	(245)	.0	233,521	.0	(36,521)	(36,521)	6,537	04/01/2057	1.G FE
911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI IO 0.522% 05/15/33		06/01/2022	Paydown		.0	.0	55,387	37,971	.0	(37,971)	.0	(37,971)	.0	.0	.0	.0	.0	3,186	05/15/2033	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					44,370,878	44,370,878	44,730,973	44,728,421	0	(277,260)	0	(277,260)	0	44,451,163	0	(80,285)	(80,285)	718,949	XXX	XXX
001118-AA-2	AES Hawaii Inc 6.87% 06/30/22		06/30/2022	Redemption	100.0000	124,000	124,000	124,000	124,000	.0	.0	.0	.0	.0	124,000	.0	.0	.0	4,259	06/30/2022	5.C
001768-AA-4	AMF Florence 3.21% 12/31/35		06/30/2022	Redemption	100.0000	50,398	50,398	50,398	50,398	.0	.0	.0	.0	.0	50,398	.0	.0	.0	809	12/31/2035	2.C PL
002474-BE-2	AZZ INC Series 2020B 3.17% 12/17/32		06/06/2022	Call	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	55,827	12/17/2032	2.C
00817Y-AQ-1	Aetna Inc 3.50% 11/15/24		06/02/2022	Redemption	100.0000	5,011,000	5,000,000	4,979,050	4,993,232	.0	970	.0	970	.0	4,994,202	.0	16,798	16,798	97,708	11/15/2024	2.B FE
00846U-AJ-0	Agilent Technologies Inc 3.875% 07/15/23		05/04/2022	Call	101.4460	5,072,300	5,000,000	4,842,100	4,971,343	.0	6,178	.0	6,178	.0	4,977,521	.0	22,479	22,479	227,838	07/15/2023	2.A FE
009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		06/10/2022	Redemption	100.0000	33,002	33,002	33,002	33,002	.0	.0	.0	.0	.0	33,002	.0	.0	.0	680	11/10/2039	1.E
009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		04/10/2022	Redemption	100.0000	16,409	16,409	16,409	16,409	.0	.0	.0	.0	.0	16,409	.0	.0	.0	246	11/10/2039	1.F
01185*-AA-3	ALASKA VENTURES 4.67% 06/30/33		06/30/2022	Redemption	100.0000	133,501	133,501	133,501	133,501	.0	.0	.0	.0	.0	133,501	.0	.0	.0	3,117	06/30/2033	2.C PL
017175-AC-4	ALLEGHANY CORP 4.95% 06/27/22		06/27/2022	Maturity		3,000,000	3,000,000	2,996,940	2,999,814	.0	186	.0	186	.0	3,000,000	.0	.0	.0	74,250	06/27/2022	2.A FE
021345-AA-1	ALTA WIND HOLDINGS LLC 7.00% 06/30/35		06/30/2022	Various		556,748	556,748	637,531	517,281	.0	18,750	.0	18,750	.0	639,490	.0	(82,741)	(82,741)	19,475	06/30/2035	2.C FE
02209S-AN-3	Altria Group Inc 2.85% 08/09/22		06/29/2022	ATHENE		1,999,339	2,000,000	2,024,340	2,005,242	.0	(4,098)	.0	(4,098)	.0	2,000,944	.0	(1,605)	(1,605)	50,667	08/09/2022	2.B FE
023764-AA-1	AMEIRN AIRLINE 16-2 A PTT 3.65% 12/15/29		06/15/2022	Redemption	100.0000	112,500	112,500	112,500	112,500	.0	.0	.0	.0	.0	112,500	.0	.0	.0	2,053	12/15/2029	3.B FE

E054

STATEMENT AS OF JUNE 30, 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-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
023771-S2-5	American Airlines Inc 3.250% 04/15/30		04/15/2022	Redemption 100.0000		227,155	227,155	221,595	222,868	0	215	0	215	0	223,083	0	4,072	4,072	3,691	04/15/2030	3.A FE
02379-AA-7	American Airline 3.530% 06/15/26		06/15/2022	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	662	06/15/2026	1.E PL
025816-BK-4	American Express Co 3.625% 12/05/24		06/03/2022	TD Securities		4,020,000	4,000,000	4,046,656	4,017,255	0	(2,498)	0	(2,498)	0	4,014,757	0	5,243	5,243	73,306	12/05/2024	1.G FE
025932-AK-0	American Financial Group 3.500% 08/15/26		06/03/2022	Various		5,087,850	5,000,000	4,980,400	4,990,053	0	840	0	840	0	4,990,894	0	9,106	9,106	227,850	08/15/2026	2.A FE
02660T-EQ-2	AMERICAN HOME MORTGAGE INVESTM SERIES 20052 CLASS 4A1 4.367% 09/25/45		06/01/2022	Paydown		188,727	188,727	183,862	186,274	0	2,453	0	2,453	0	188,727	0	0	0	1,825	09/25/2045	1.A FM
03027X-AB-6	American Tower Corp 3.500% 01/31/23		06/03/2022	Wells Fargo		6,022,440	6,000,000	5,937,270	5,992,086	0	3,131	0	3,131	0	5,995,217	0	27,223	27,223	179,083	01/31/2023	2.C FE
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		04/30/2022	Paydown		18,138	18,138	18,295	18,289	0	(152)	0	(152)	0	18,138	0	0	0	294	07/30/2050	2.C FE
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		06/30/2022	Redemption 100.0000		43,768	43,768	43,768	43,768	0	0	0	0	0	43,768	0	0	0	1,795	09/30/2023	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50		06/15/2022	Redemption 100.0000		96,905	96,905	116,112	113,787	0	(320)	0	(320)	0	113,467	0	(16,562)	(16,562)	2,677	06/15/2050	1.D FE
048677-AG-3	ATLANTIC MARINE CORP COM 6.158% 12/01/51		06/01/2022	Redemption 100.0000		35,304	35,304	43,671	42,722	0	(112)	0	(112)	0	42,610	0	(7,306)	(7,306)	1,087	12/01/2051	1.G FE
052769-AB-2	Autodesk Inc 3.600% 12/15/22		06/13/2022	Jefferies & Co		3,006,750	3,000,000	2,995,980	2,999,553	0	211	0	211	0	2,999,763	0	6,987	6,987	54,000	12/15/2022	2.B FE
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		06/15/2022	Redemption 100.0000		101,690	101,690	101,690	101,690	0	0	0	0	0	101,690	0	0	0	1,501	11/15/2032	1.F
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 2.943% 01/26/37		06/01/2022	Paydown		2,709	2,770	2,552	0	0	3	0	3	0	2,555	0	154	154	20	01/26/2037	1.A FM
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 2.943% 01/26/37		05/01/2022	Paydown		71,182	72,210	66,526	0	0	9	0	9	0	66,534	0	4,648	4,648	186	01/26/2037	1.A
07123#-AA-1	BATON ROUGE 4.320% 11/15/37		06/15/2022	Redemption 100.0000		23,529	23,529	23,529	23,529	0	0	0	0	0	23,529	0	0	0	424	11/15/2037	1.F
09247X-AJ-0	Blackrock Inc 3.375% 06/01/22		06/01/2022	Maturity		2,000,000	2,000,000	1,989,380	1,999,486	0	514	0	514	0	2,000,000	0	0	0	33,750	06/01/2022	1.D FE
10240*-AA-7	Bowie Acquisitions LLC 3.920% 09/30/38		06/30/2022	Redemption 100.0000		171,959	171,959	171,959	171,959	0	0	0	0	0	171,959	0	0	0	3,370	09/30/2038	2.C PL
110122-DC-9	Bristol-Myers Squibb Co 3.875% 08/15/25		04/04/2022	Call 103.2850		5,604,244	5,426,000	5,397,275	5,404,742	0	1,399	0	1,399	0	5,406,141	0	19,859	19,859	311,991	08/15/2025	1.F FE
11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		06/15/2022	Redemption 100.0000		4,251	4,251	4,251	4,251	0	0	0	0	0	4,251	0	0	0	62	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		06/20/2022	Redemption 100.0000		59,286	59,286	58,753	58,886	0	27	0	27	0	58,913	0	373	373	1,126	03/20/2033	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2022	Redemption 100.0000		62,473	62,473	63,611	63,387	0	(46)	0	(46)	0	63,341	0	(868)	(868)	1,031	12/15/2032	1.F FE
12189L-AL-5	BURLINGTN NORTH SANTA FE 3.050% 09/01/22		06/13/2022	Call 100.0000		3,000,000	3,000,000	2,987,400	2,999,044	0	642	0	642	0	2,999,685	0	315	315	71,675	09/01/2022	1.D FE
12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		06/15/2022	Paydown		5,932	5,932	5,928	5,928	0	4	0	4	0	5,932	0	0	0	80	02/15/2050	1.A FE
12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		06/15/2022	Paydown		1,250	1,250	1,249	1,250	0	0	0	0	0	1,250	0	0	0	18	02/15/2050	1.E FE
12527G-AC-7	CF INDUSTRIES INC 3.450% 06/01/23		04/21/2022	Call 101.3310		2,026,620	2,000,000	1,889,980	1,977,322	0	4,736	0	4,736	0	1,982,057	0	17,943	17,943	57,453	06/01/2023	2.C FE
12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2 3.000% 07/25/43		06/01/2022	Paydown		73,457	73,457	73,503	73,356	0	101	0	101	0	73,457	0	0	0	817	07/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		06/01/2022	Paydown		59,220	59,220	60,256	59,343	0	(123)	0	(123)	0	59,220	0	0	0	819	02/25/2045	1.A
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		04/01/2022	Paydown		49,172	50,103	31,074	0	0	13	0	13	0	31,087	0	18,085	18,085	251	04/25/2036	1.D FM
127055-AH-4	Cabot Corp 3.700% 07/15/22		06/28/2022	Call 100.0000		5,000,000	5,000,000	4,994,600	4,999,658	0	313	0	313	0	4,999,970	0	30	30	176,264	07/15/2022	2.B FE
12718#-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		06/15/2022	Redemption 100.0000		22,289	22,289	22,289	22,289	0	0	0	0	0	22,289	0	0	0	310	03/31/2044	1.E
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		04/01/2022	Redemption 100.0000		90,000	90,000	110,660	108,119	0	(169)	0	(169)	0	107,950	0	(17,950)	(17,950)	2,774	10/01/2050	2.B FE
161175-BB-9	Charter Comm Opt LLC/Cap 4.464% 07/23/22		06/12/2022	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	115,134	07/23/2022	2.C FE

E05.5

STATEMENT AS OF JUNE 30, 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-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
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3		06/01/2022	Paydown		54,777	54,777	53,648	54,233	.0	544	.0	544	.0	54,777	.0	.0	.0	.610	02/10/2051	1.A FM
189054-AU-3	2.427 2.499% 02/10/51 Clorox Co 3.500% 12/15/24		06/12/2022	Call Redemption	100.9917 100.0000	5,049,584	5,000,000	4,995,350	4,998,466	.0	221	.0	221	.0	4,998,687	.0	1,313	1,313	135,625	12/15/2024	2.A FE
22160-AA-6	COSTCO 3.910% 06/20/43		06/20/2022			42,869	42,869	42,869	42,869	.0	.0	.0	.0	.0	42,869	.0	.0	.0	.699	06/20/2043	1.D FE
22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 2.876% 11/25/34		06/01/2022	Paydown		109,966	109,966	110,309	110,217	.0	(251)	.0	(251)	.0	109,966	.0	.0	.0	1,116	11/25/2034	1.A FM
23046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A21		05/20/2022	Paydown		30,613	30,613	30,620	30,619	.0	(7)	.0	(7)	.0	30,613	.0	.0	.0	.617	11/20/2047	2.B FE
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		05/20/2022	Paydown		12,500	12,500	12,977	12,975	.0	(475)	.0	(475)	.0	12,500	.0	.0	.0	.251	05/20/2049	2.B FE
24617#-AA-9	DELAWARE NORTH COMPANIES INC BOSTON No. R-26		05/14/2022	Various		204,995	204,995	204,995	204,995	.0	.0	.0	.0	.0	204,995	.0	.0	.0	3,915	11/14/2034	2.B PL
251563-FB-3	3.820% 11/14/34 DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		06/01/2022	Paydown		11,697	11,697	11,002	11,266	.0	430	.0	430	.0	11,697	.0	.0	.0	120	06/25/2034	1.A FM
25755T-AH-3	2.918% 06/25/34 Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		04/25/2022	Paydown		18,750	18,750	18,750	18,750	.0	.0	.0	.0	.0	18,750	.0	.0	.0	.386	07/25/2047	2.A FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		04/25/2022	Paydown		1,250	1,250	1,278	1,278	.0	(28)	.0	(28)	.0	1,250	.0	.0	.0	.26	07/25/2048	2.A FE
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.328% 07/25/48		04/25/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	.379	07/25/2048	2.A FE
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		04/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.46	10/25/2049	2.A FE
26885B-AA-8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/24		06/03/2022	Paydown		5,323,411	5,350,000	5,288,626	5,331,526	.0	2,959	.0	2,959	.0	5,334,484	.0	(11,074)	(11,074)	181,900	08/01/2024	3.C FE
277432-AN-0	Eastman Chemical 3.600% 08/15/22		05/19/2022	Call Redemption	100.0000 100.0000	5,882,000	5,882,000	5,836,356	5,878,741	.0	1,981	.0	1,981	.0	5,880,722	.0	1,278	1,278	161,167	08/15/2022	2.C FE
30288#-AE-0	FLNG Liquefaction 2 LLC 4.390% 12/31/38		06/30/2022			365,400	365,400	365,400	365,400	.0	.0	.0	.0	.0	365,400	.0	.0	.0	8,021	12/31/2038	2.B FE
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1		06/01/2022	Paydown		96,906	96,906	93,454	94,123	.0	2,783	.0	2,783	.0	96,906	.0	.0	.0	.754	06/25/2034	1.A FM
33615B-AK-6	First Republic Bank 2.500% 06/06/22		05/06/2022	Call	100.0000	1,000,000	1,000,000	1,006,410	1,000,841	.0	(841)	.0	(841)	.0	1,000,000	.0	.0	.0	10,417	06/06/2022	1.G FE
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		06/01/2022	Call Redemption	100.0000 100.0000	.1	.1	.1	(518)	.0	234	.0	234	.0	(284)	.0	.285	.285	.0	03/15/2050	1.C FE
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		06/01/2022			(56,575)	(56,575)	(68,173)	(67,465)	.0	(15)	.0	(15)	.0	(67,480)	.0	10,905	10,905	2,141	03/15/2050	1.C FE
36256Q-AG-2	GS MORTGAGE SECURITIES TRUST SERIES 2019BOCA CLASS (CMBS) D 3.523% 06/15/38		05/15/2022	Paydown Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	9,525	06/15/2038	1.A
36260#-AA-3	GSPP Portfolio 2 3.100% 06/29/46		06/30/2022			48,381	48,381	48,381	48,381	.0	.0	.0	.0	.0	48,381	.0	.0	.0	.750	06/29/2046	2.C PL
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A		06/15/2022	Paydown		25,483	25,483	23,840	.0	.0	1,644	.0	1,644	.0	25,483	.0	.0	.0	.69	10/15/2052	1.A FE
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A		06/15/2022	Paydown		77,252	77,252	77,213	77,214	.0	38	.0	38	.0	77,252	.0	.0	.0	.811	04/15/2055	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B		06/15/2022	Paydown		74,056	74,056	74,190	74,188	.0	(132)	.0	(132)	.0	74,056	.0	.0	.0	.954	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A		06/15/2022	Paydown		156,492	156,492	156,419	156,421	.0	71	.0	71	.0	156,492	.0	.0	.0	2,302	10/15/2052	1.A FE
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A		06/15/2022	Paydown		127,178	127,178	127,136	.0	.0	43	.0	43	.0	127,178	.0	.0	.0	.977	10/15/2056	1.A FE
39949#-AA-0	HYATT HOUSE Ground Lease Trust A-2017B		06/15/2022	Redemption	100.0000	.10,144	.10,144	.10,144	.10,144	.0	.0	.0	.0	.0	.10,144	.0	.0	.0	.182	10/15/2047	1.E PL
39950#-AA-2	4.210% 10/15/47 MARRIOTT GROUND Ground Lease Tr 2017-A		06/15/2022	Redemption	100.0000	.86,475	.86,475	.86,475	.86,475	.0	.0	.0	.0	.0	.86,475	.0	.0	.0	1,615	11/15/2039	2.B PL
39951-AA-3	4.480% 11/15/39 WESTIN NATIONAL HARBOR Ground Lease Tr 2018B		06/15/2022	Redemption	100.0000	.6,067	.6,067	.6,067	.6,067	.0	.0	.0	.0	.0	.6,067	.0	.0	.0	.117	04/15/2048	1.C FE

E056

STATEMENT AS OF JUNE 30, 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
404170-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		06/20/2022	Paydown		71,580	71,580	71,479	71,481	0	99	0	99	0	71,580	0	0	0	1,070	09/20/2047	1.A FE
404170-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		06/20/2022	Paydown		57,264	57,264	58,680	58,638	0	(1,374)	0	(1,374)	0	57,264	0	0	0	1,029	09/20/2047	1.A FE
41884-AA-9	HATCHET RIDGE WIND Cert R-7 5.950% 12/14/29		06/14/2022	Redemption 100.0000		393,403	393,403	393,403	393,403	0	0	0	0	0	393,403	0	0	0	11,704	12/14/2029	3.B PL
42208-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		06/30/2022	Redemption 100.0000		121,413	121,413	121,413	121,413	0	0	0	0	0	121,413	0	0	0	3,164	11/30/2030	1.A
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		05/20/2022	Paydown		104,895	104,895	104,847	104,850	0	45	0	45	0	104,895	0	0	0	1,517	09/20/2040	1.A FE
42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		05/20/2022	Paydown		75,604	75,604	75,596	75,596	0	8	0	8	0	75,604	0	0	0	1,146	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		05/20/2022	Paydown		39,058	39,058	39,055	39,055	0	3	0	3	0	39,058	0	0	0	578	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		05/20/2022	Paydown		117,411	117,411	118,016	118,007	0	(596)	0	(596)	0	117,411	0	0	0	1,674	09/20/2041	1.A FE
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		06/20/2022	Paydown		51,647	51,647	51,066	51,076	0	571	0	571	0	51,647	0	0	0	660	09/20/2042	1.A FE
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		06/22/2022	Paydown		42,161	42,161	43,214	43,176	0	(1,015)	0	(1,015)	0	42,161	0	0	0	684	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		06/20/2022	Paydown		273,600	273,600	280,387	280,217	0	(6,617)	0	(6,617)	0	273,600	0	0	0	4,553	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		06/20/2022	Paydown		100,666	100,666	103,170	103,106	0	(2,440)	0	(2,440)	0	100,666	0	0	0	1,733	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		05/20/2022	Paydown Redemption 100.0000		138,533	138,533	138,543	138,542	0	(10)	0	(10)	0	138,533	0	0	0	2,261	09/20/2041	1.A FE
43148-AA-7	HILL TOP ENERGY 5.830% 12/31/29		06/30/2022	Redemption 100.0000		365,180	365,180	365,180	365,180	0	0	0	0	0	365,180	0	0	0	10,645	12/31/2029	3.A PL
436106-AC-2	HOLLYFRONTIER CORP 4.500% 10/01/30		04/27/2022	Tax Free Exchange Redemption 100.0000		3,606,663	3,530,000	3,616,689	3,609,200	0	(2,537)	0	(2,537)	0	3,606,663	0	0	0	82,955	10/01/2030	2.C FE
43722-AA-5	Home Depot SWCTL 3.370% 10/15/40		06/15/2022	Redemption 100.0000		27,858	27,858	27,858	27,858	0	0	0	0	0	27,858	0	0	0	391	10/15/2040	1.F
43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 2.373% 12/25/34		06/25/2022	Paydown Redemption 100.0000		179,423	179,423	161,257	163,505	0	15,918	0	15,918	0	179,423	0	0	0	988	12/25/2034	1.A FM
44416-AA-2	HUDSON TRANS LLC 4.420% 05/31/33		05/31/2022	Redemption 100.0000		44,250	44,250	28,763	28,763	0	0	0	0	0	28,763	0	15,488	15,488	978	05/31/2033	2.A PL
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		06/12/2022	Call 101.5968 Redemption 100.0000		10,159,681	10,000,000	9,922,500	9,983,815	0	3,919	0	3,919	0	9,987,734	0	12,266	12,266	423,014	10/15/2023	1.G FE
46433B-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		06/15/2022	Redemption 100.0000		3,905	3,905	3,905	3,905	0	0	0	0	0	3,905	0	0	0	55	06/15/2039	1.E PL
466313-AG-8	Jabil Circuit Inc 4.700% 09/15/22		05/31/2022	Call 100.8781		5,043,905	5,000,000	5,027,260	5,002,344	0	(1,367)	0	(1,367)	0	5,000,978	0	(978)	(978)	211,016	09/15/2022	2.C FE
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		05/25/2022	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	839	08/25/2049	2.B FE
466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		05/25/2022	Paydown		18,750	18,750	18,750	0	0	0	0	0	0	18,750	0	0	0	224	02/26/2052	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20193 CLASS A1 3.000% 07/25/43		06/01/2022	Paydown		415,546	415,546	414,572	414,622	0	924	0	924	0	415,546	0	0	0	4,873	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.458% 01/25/47		06/01/2022	Paydown		673,029	673,029	655,370	656,161	0	16,868	0	16,868	0	673,029	0	0	0	9,184	01/25/2047	1.A
46667-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		06/15/2022	Redemption 100.0000		14,251	14,251	14,679	14,657	0	(5)	0	(5)	0	14,652	0	(401)	(401)	236	01/15/2050	1.G
477143-AH-4	JetBlue Airways Corporation 2.750% 05/15/32		05/15/2022	Redemption 100.0000		60,964	60,964	58,068	58,293	0	121	0	121	0	58,414	0	2,551	2,551	838	05/15/2032	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		05/15/2022	Redemption 100.0000		354,996	354,996	362,259	361,501	0	(316)	0	(316)	0	361,185	0	(6,189)	(6,189)	7,100	11/15/2032	1.F FE

E05.7

STATEMENT AS OF JUNE 30, 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-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
48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		06/15/2022	Redemption	100,000			1,965	1,965	.0	.0	.0	.0	.0	1,965	.0	.0	.0	.26	12/31/2035	2.C Z
521615-AA-2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/15/2022	Call	117,1882		9,945,797	10,563,607	10,556,079	.0	(24,601)	.0	(24,601)	.0	10,531,478	.0	(585,681)	(585,681)	2,037,461	06/15/2033	3.A FE
52467*-AJ-4	Stop & Shop 7.539% 11/15/26		06/15/2022	Redemption	100,000		80,938	80,938	81,774	.0	(18)	.0	(18)	.0	81,154	.0	(217)	(217)	2,520	11/15/2026	2.C Z
56081*-AC-8	MLB FACILITY Rangers Tranche 3 3.610%		06/10/2022	Redemption	100,000		55,021	55,021	55,021	.0	.0	.0	.0	.0	55,021	.0	.0	.0	993	12/10/2044	1.G FE
571903-AV-5	Marriott International 3.125% 02/15/23		06/03/2022	Hilltop		5,001,800	5,000,000	4,979,800	4,997,428	.0	980	.0	980	.0	4,998,408	.0	3,392	3,392	126,736	02/15/2023	2.C FE
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		06/01/2022	Paydown		66,817	66,817	69,990	69,402	.0	4,650	.0	4,650	.0	74,052	.0	(7,235)	(7,235)	2,417	03/25/2033	1.A FM
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875% 04/11/22		04/11/2022	Maturity	100,000		5,000,000	4,994,650	4,999,825	.0	175	.0	175	.0	5,000,000	.0	.0	.0	96,875	04/11/2022	1.D FE
60040*-AA-0	MILLENNIUM PIPELINES Series A Note A-31 5.330% 06/30/27		06/30/2022	Redemption	100,000		104,440	104,440	104,440	.0	.0	.0	.0	.0	104,440	.0	.0	.0	2,783	06/30/2027	1.G PL
60040*-AB-8	MILLENNIUM PIPELINES Series B Note B-25 6.000% 06/30/32		06/30/2022	Redemption	100,000		60,254	60,254	60,254	.0	.0	.0	.0	.0	60,254	.0	.0	.0	1,808	06/30/2032	1.G PL
61237W-AC-0	MONTEFIORE MEDICAL CENT 2.895% 04/30/32		04/20/2022	Redemption	100,000		115,000	115,000	115,000	.0	.0	.0	.0	.0	115,000	.0	.0	.0	1,665	04/30/2032	1.A
61765V-AC-2	MORGAN STANLEY CAPITAL I TRUS SERIES 2015XLF2 CLASS (CMBS) S 3.256% 11/15/26		05/15/2022	Paydown		21,000,000	21,000,000	19,687,500	14,049,000	6,317,158	633,842	.0	6,951,000	.0	21,000,000	.0	.0	.0	203,467	11/15/2026	6.
62819*-AA-5	MUSTANG HILLS LLC No. 11 5.150% 11/30/35		05/31/2022	Various		259,785	259,785	259,785	259,785	.0	.0	.0	.0	.0	259,785	.0	.0	.0	6,689	11/30/2035	2.C PL
62927*-AF-3	NFL VENTURES Ser 2015-A Tranche C No.RC-14 3.480% 04/15/31		04/15/2022	Redemption	100,000		155,166	155,166	155,166	.0	.0	.0	.0	.0	155,166	.0	.0	.0	2,700	04/15/2031	1.E FE
62927*-AG-1	NFL VENTURES Ser 2015-A Tranche D No.RD-20 3.570% 04/15/32		04/15/2022	Redemption	100,000		119,563	119,563	119,563	.0	.0	.0	.0	.0	119,563	.0	.0	.0	2,134	04/15/2032	1.E FE
62944T-AE-5	NVR Inc 3.950% 09/15/22		06/15/2022	Call	100,000		10,000,000	9,982,700	9,998,561	.0	924	.0	924	.0	9,999,484	.0	516	516	296,250	09/15/2022	2.A FE
64079*-AB-8	Neptune Regional Transmission 6.210%		06/30/2022	Redemption	100,000		71,534	71,534	71,534	.0	.0	.0	.0	.0	71,534	.0	.0	.0	2,221	06/30/2027	1.F PL
64760*-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		06/15/2022	Redemption	100,000		127,087	127,087	127,087	.0	.0	.0	.0	.0	127,087	.0	.0	.0	2,262	08/15/2032	1.G
64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		06/15/2022	Redemption	100,000		69,045	69,045	69,045	.0	.0	.0	.0	.0	69,045	.0	.0	.0	1,286	03/15/2033	1.G
651290-AQ-1	Newfield Exploration Co 5.625% 07/01/24		06/10/2022	Call	104,7465		4,189,860	4,132,188	4,035,301	.0	(5,939)	.0	(5,939)	.0	4,029,362	.0	(29,362)	(29,362)	401,735	07/01/2024	2.C FE
67020Y-AQ-3	Nuance Communications Inc 5.625% 12/15/26		04/02/2022	Call	102,8130		2,775,951	2,679,750	2,688,524	.0	508	.0	508	.0	2,689,032	.0	10,968	10,968	121,092	12/15/2026	3.C FE
67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46		06/01/2022	Paydown		34,772	34,772	34,865	34,747	.0	25	.0	25	.0	34,772	.0	.0	.0	555	04/25/2046	1.A
677071-AU-6	OHANA MILITARY COMM LLC 6.000% 10/01/51		04/01/2022	Redemption	100,000		41,992	41,992	50,785	.0	(69)	.0	(69)	.0	49,688	.0	(7,696)	(7,696)	1,260	10/01/2051	1.D FE
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540%		09/20/49	Paydown		17,280	17,280	17,280	17,280	.0	.0	.0	.0	.0	17,280	.0	.0	.0	327	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540%		09/20/49	Paydown		17,280	17,280	17,280	17,280	.0	.0	.0	.0	.0	17,280	.0	.0	.0	327	09/20/2049	1.A FE
69373V-AC-9	Pacefunding SERIES 20181A CLASS BA 6.170%		09/20/49	Paydown		829	829	829	829	.0	.0	.0	.0	.0	829	.0	.0	.0	21	09/20/2049	2.B FE
69373V-AD-7	Pacefunding SERIES 20181A CLASS BB 6.170%		09/20/49	Paydown		569	569	569	569	.0	.0	.0	.0	.0	569	.0	.0	.0	15	09/20/2049	2.B FE
69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430%		09/20/49	Paydown		45,190	45,190	45,190	45,190	.0	.0	.0	.0	.0	45,190	.0	.0	.0	805	09/20/2049	1.A FE
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430%		09/20/49	Paydown		63,493	63,493	63,493	63,493	.0	.0	.0	.0	.0	63,493	.0	.0	.0	1,131	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890%		09/22/53	Paydown		49,495	49,495	49,495	49,495	.0	.0	.0	.0	.0	49,495	.0	.0	.0	977	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890%		09/22/53	Paydown		33,406	33,406	33,406	33,406	.0	.0	.0	.0	.0	33,406	.0	.0	.0	659	09/22/2053	1.A FE
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		05/05/2022	Various		3,999,575	4,000,000	3,998,680	3,999,526	.0	49	.0	49	.0	3,999,575	.0	.0	.0	108,144	02/15/2025	2.C FE
718549-AE-8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/46		05/05/2022	Tax Free Exchange		8,958,261	8,671,000	8,970,636	8,960,726	.0	(2,465)	.0	(2,465)	.0	8,958,261	.0	.0	.0	261,238	10/01/2046	2.C FE

E05.8

STATEMENT AS OF JUNE 30, 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
718549-AH-1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/29		05/05/2022	Tax Free Exchange		3,000,144	3,000,000	2,999,910	3,000,153	.0	(10)	.0	(10)	.0	3,000,144	.0	.0	.0	39,750	12/15/2029	2.C FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		06/05/2022	Paydown		42,500	42,500	42,500	42,500	.0	.0	.0	.0	.0	42,500	.0	.0	.0	.992	09/05/2048	2.C FE
72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A2II 4.008% 12/05/51		06/05/2022	Paydown		7,500	7,500	7,500	.0	.0	.0	.0	.0	.0	7,500	.0	.0	.0	.96	12/05/2051	2.C FE
74922T-AA-4	Residential Accredit Loans I SERIES 2007QH4 CLASS A1 1.823% 05/25/37		06/25/2022	Paydown		38,598	38,598	36,475	37,128	.0	1,471	.0	1,471	.0	38,598	.0	.0	.0	101	05/25/2037	1.A FM
74938W-AB-7	Woodward Capital Management SERIES 2022 CLASS A2 2.500% 02/25/52		06/01/2022	Paydown Redemption 100.0000		71,941	71,941	68,041	.0	.0	3,901	.0	3,901	.0	71,941	.0	.0	.0	448	02/25/2052	1.A FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		06/10/2022	Redemption 100.0000		20,344	20,344	20,344	20,344	.0	.0	.0	.0	.0	20,344	.0	.0	.0	.317	02/10/2049	2.A
75973L-AA-6	Renew 2017-1 SERIES 20171A CLASS A 3.670% 09/20/52		06/20/2022	Paydown		38,605	38,605	38,595	38,595	.0	.10	.0	.10	.0	38,605	.0	.0	.0	591	09/20/2052	1.A FE
761120-AA-2	Residential Asset Securitizat SERIES 2007A2 CLASS 1A1 6.000% 04/25/37		06/01/2022	Paydown Redemption 100.0000		41,881	41,881	31,257	.0	.0	.52	.0	.52	.0	31,309	.0	10,572	10,572	577	04/25/2037	3.B FM
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		06/30/2022	Redemption 100.0000		119,862	119,862	119,862	119,862	.0	.0	.0	.0	.0	119,862	.0	.0	.0	2,058	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 2.026% 05/20/35		06/20/2022	Paydown		21,624	21,624	19,617	20,163	.0	1,461	.0	1,461	.0	21,624	.0	.0	.0	.70	05/20/2035	1.A FM
81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2 2.500% 04/25/43		06/01/2022	Paydown		34,438	34,438	30,887	32,148	.0	2,290	.0	2,290	.0	34,438	.0	.0	.0	333	04/25/2043	1.A
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43		06/01/2022	Paydown		104,724	104,724	98,380	100,487	.0	4,237	.0	4,237	.0	104,724	.0	.0	.0	1,200	05/25/2043	1.A
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		06/01/2022	Paydown Redemption 100.0000		370,716	370,716	354,898	355,831	.0	14,886	.0	14,886	.0	370,716	.0	.0	.0	5,406	04/25/2047	1.A
83416W-AA-1	SOLAR STAR FUNDING LLC 5.375% 06/30/35		06/30/2022	Redemption 100.0000		24,447	24,447	27,107	26,966	.0	(142)	.0	(142)	.0	26,824	.0	(2,377)	(2,377)	657	06/30/2035	2.B FE
83421F-AA-1	SOLGEN LLC 3.930% 09/30/36		06/30/2022	Various		139,684	139,684	139,684	139,684	.0	.0	.0	.0	.0	139,684	.0	.0	.0	2,745	09/30/2036	2.C PL
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		06/20/2022	Paydown Redemption 100.0000		5,000	5,000	4,880	4,885	.0	115	.0	115	.0	5,000	.0	.0	.0	90	01/20/2050	2.B FE
84858@-AA-3	SPIRIT 2015-1 4.930% 04/01/23		04/01/2022	Redemption 100.0000		297,778	297,778	297,778	297,778	.0	.0	.0	.0	.0	297,778	.0	.0	.0	7,340	04/01/2023	3.A PL
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		06/30/2022	Redemption 100.0000		22,915	22,915	22,915	22,915	.0	.0	.0	.0	.0	22,915	.0	.0	.0	441	06/30/2036	2.C PL
848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		06/30/2022	Various		55,008	55,008	55,008	55,008	.0	.0	.0	.0	.0	55,008	.0	.0	.0	1,458	06/30/2036	2.C PL
85234#-AB-1	STADIUM FUNDING TRUST No. 57 5.000% 04/01/39		04/01/2022	Redemption 100.0000		261,830	261,830	261,830	261,830	.0	.0	.0	.0	.0	261,830	.0	.0	.0	6,574	04/01/2039	2.C PL
86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A 3.750% 06/20/46		06/20/2022	Paydown		268,672	268,672	268,597	268,601	.0	.71	.0	.71	.0	268,672	.0	.0	.0	4,194	06/20/2046	1.F FE
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		04/30/2022	Paydown		34,708	34,708	34,695	34,696	.0	.12	.0	.12	.0	34,708	.0	.0	.0	581	02/01/2055	1.G FE
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		04/30/2022	Paydown		56,668	56,668	55,832	55,887	.0	.781	.0	.781	.0	56,668	.0	.0	.0	1,505	04/30/2049	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55		04/30/2022	Paydown		56,573	56,573	56,546	56,547	.0	.27	.0	.27	.0	56,573	.0	.0	.0	1,021	01/30/2055	1.F FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		06/30/2022	Paydown		129,366	129,366	129,358	129,357	.0	.8	.0	.8	.0	129,366	.0	.0	.0	2,574	06/30/2054	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		05/20/2022	Paydown Redemption 100.0000		178,837	178,837	178,786	178,784	.0	.53	.0	.53	.0	178,837	.0	.0	.0	5,079	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		06/10/2022	Paydown		89	89	89	89	.0	.0	.0	.0	.0	89	.0	.0	.0	.2	10/10/2053	1.E FE
87289B-AA-2	TOP DLF VIII 2018 CLO LLS Class A-1 Note 3.735% 02/28/30		06/30/2022	Paydown		2,092,486	2,092,486	2,092,486	1,828,061	.0	.0	.0	.0	.0	2,092,486	.0	.0	.0	20,925	02/28/2030	1.A FE

E05.9

STATEMENT AS OF JUNE 30, 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
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		05/25/2022	Paydown		19,375	19,375	20,614	20,459	0	(1,084)	0	(1,084)	0	19,375	0	0	0	481	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A211 4.940% 11/25/48		05/28/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	618	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		06/30/2022	Redemption 100.0000		112,542	112,542	112,542	112,542	0	0	0	0	0	112,542	0	0	0	3,406	12/30/2023	2.B FE
88159D-AA-3	TES LLC SERIES 20171A CLASS A 4.330% 10/20/47		04/20/2022	Paydown		107,771	107,771	107,756	107,750	0	21	0	21	0	107,771	0	0	0	2,333	10/20/2047	2.A FE
88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34		06/30/2022	Redemption 100.0000		425,485	425,485	425,485	425,485	0	0	0	0	0	425,485	0	0	0	8,765	06/30/2034	2.C PL
89307#-AA-7	TRANS BAY CABLE 2.930% 06/30/47		06/30/2022	Redemption 100.0000		87,000	87,000	87,000	87,000	0	0	0	0	0	87,000	0	0	0	1,275	06/30/2047	1.E PL
902494-AX-1	Tyson Foods Inc 3.950% 08/15/24		06/03/2022	Various		1,347,398	1,331,000	1,377,074	1,344,145	0	(2,304)	0	(2,304)	0	1,341,841	0	5,557	5,557	42,644	08/15/2024	2.B FE
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 04/07/30		04/07/2022	Redemption 100.0000		132,155	132,155	132,155	132,155	0	0	0	0	0	132,155	0	0	0	2,048	04/07/2030	2.B FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2022	Redemption 100.0000		102,108	102,108	102,108	102,108	0	0	0	0	0	102,108	0	0	0	1,378	05/01/2032	1.F FE
91845#-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		06/15/2022	Various		54,143	54,143	54,143	54,143	0	0	0	0	0	54,143	0	0	0	862	05/15/2035	2.A
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		05/04/2022	Redemption 100.0000		12,725,999	12,725,999	12,725,999	6,363,000	0	0	0	0	0	12,725,999	0	0	0	0	12/01/2027	1.G PL
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		05/04/2022	Redemption 100.0000		7,635,600	7,635,600	7,635,600	3,817,800	0	0	0	0	0	7,635,600	0	0	0	0	12/01/2027	2.B PL
92783#-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		06/30/2022	Redemption 100.0000		57,351	57,351	57,351	57,351	0	0	0	0	0	57,351	0	0	0	1,127	06/30/2030	1.F PL
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 20181A CLASS A 4.730% 04/30/48		04/30/2022	Paydown		83,070	83,070	83,862	83,809	0	(739)	0	(739)	0	83,070	0	0	0	1,965	04/30/2048	1.G FE
92922F-AM-7	WAMU Mortgage Pass-Through Ce Series 2005-AR13 1.923% 10/25/45		06/25/2022	Paydown		37,184	37,184	35,313	35,758	0	1,426	0	1,426	0	37,184	0	0	0	141	10/25/2045	1.A FM
93363B-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 1.860% 01/25/47		06/01/2022	Paydown		38,555	38,555	37,495	37,528	0	3	0	3	0	37,531	0	1,025	1,025	493	01/25/2047	1.D FM
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		06/15/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	486	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		06/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	255	06/15/2049	2.B FE
96038#-AA-8	WESTIN 4.453% 07/15/47		06/15/2022	Redemption 100.0000		29,642	29,642	29,642	29,642	0	0	0	0	0	29,642	0	0	0	550	07/15/2047	1.D PL
960413-AF-9	WESTLAKE CHEMICAL CORP 3.600% 07/15/22		05/14/2022	Call 100.0000		2,000,000	2,000,000	1,990,540	1,999,399	0	409	0	409	0	1,999,808	0	192	192	59,800	07/15/2022	2.B FE
96928*-FP-7	KRAFT FOODS GRP 4.470% 01/15/35		06/15/2022	Redemption 100.0000		176,823	176,823	176,823	176,823	0	0	0	0	0	176,823	0	0	0	3,295	01/15/2035	2.C
97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		06/30/2022	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	2,039	12/18/2034	1.F PL
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.908% 06/20/44		06/01/2022	Paydown		14,115	14,115	14,613	14,573	0	(458)	0	(458)	0	14,115	0	0	0	266	06/20/2044	1.A
97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		06/01/2022	Paydown		78,561	78,561	78,758	78,507	0	55	0	55	0	78,561	0	0	0	1,016	06/20/2045	1.A
983793-AH-3	XPO LOGISTICS INC 6.250% 05/01/25		04/09/2022	Call 103.3645		1,854,360	1,793,107	1,792,719	1,793,107	0	66	0	66	0	1,793,173	0	827	827	109,570	05/01/2025	4.A FE
04016G-BB-3	APRES CLO Ltd SERIES 201640A CLASS A1 1.933% 01/15/29	D	04/15/2022	Paydown		373,089	373,089	373,089	373,089	0	0	0	0	0	373,089	0	0	0	1,505	01/15/2029	1.A FE
04941G-AL-2	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 2.308% 11/17/27	D	05/18/2022	Paydown		184,882	184,882	172,864	175,582	0	9,300	0	9,300	0	184,882	0	0	0	1,061	11/17/2027	1.A FE
05964H-AA-3	Banco Santander 2.581% 04/11/22	D	04/11/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	131,098	04/11/2022	1.G FE
38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 2.445% 10/29/29	D	04/29/2022	Paydown		5,636	5,636	5,636	5,636	0	0	0	0	0	5,636	0	0	0	38	10/29/2029	1.A FE

E05.10

STATEMENT AS OF JUNE 30, 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
381362-AU-6	GoldenTree Credit Opportuniti SERIES 20121A CLASS BR2 4.280% 06/15/34	D	05/02/2022	Paydown		417,476	417,476	417,476	417,476	.0	.0	.0	.0	.0	417,476	.0	.0	.0	2,620	06/15/2034	1.C FE
46132F-AA-8	INVESCO FINANCE PLC 3.125% 11/30/22	D	05/06/2022	Call 100.7240		5,036,200	5,000,000	4,996,050	4,999,598	.0	151	.0	151	.0	4,999,749	.0	251	251	103,908	11/30/2022	2.A FE
50188W-AE-8	LOM Ltd Partnership SERIES 20A CLASS AR 2.176% 10/20/27	D	04/20/2022	Paydown		175,672	175,672	157,227	161,435	.0	14,237	.0	14,237	.0	175,672	.0	.0	.0	1,094	10/20/2027	1.A FE
50189G-AK-8	LOM Ltd Partnership SERIES 22A CLASS A1R 2.296% 10/20/28	D	04/20/2022	Paydown		21,868	21,868	21,868	.0	.0	.0	.0	.0	.0	21,868	.0	.0	.0	149	10/20/2028	1.A FE
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	06/15/2022	Paydown		16,525	16,525	16,525	16,525	.0	.0	.0	.0	.0	16,525	.0	.0	.0	348	03/15/2044	1.F
55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 2.114% 01/22/35	D	04/22/2022	Paydown		131,579	131,579	131,579	131,579	.0	.0	.0	.0	.0	131,579	.0	.0	.0	468	01/22/2035	1.A FE
67573A-BY-8	OCTAGON INVESTMENT PARTNERS 2 SERIES 20151A CLASS CS 3.984% 04/21/31	D	06/14/2022	Call 100.0000		250,000	250,000	249,875	249,881	.0	.3	.0	.3	.0	249,884	.0	116	116	5,241	04/21/2031	1.F FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 1.936% 07/20/29	D	04/20/2022	Paydown Keybanc Capital Markets		17,406	17,406	17,408	.0	.0	(2)	.0	(2)	.0	17,406	.0	.0	.0	125	07/20/2029	1.A FE
75524R-AA-7	RBS CITIZENS FIN GRP 4.150% 09/28/22	D	06/13/2022			9,376,425	9,336,000	9,729,149	9,382,775	.0	(28,581)	.0	(28,581)	.0	9,354,194	.0	22,231	22,231	276,592	09/28/2022	2.B FE
78467K-A#-4	SSE PLC No. RC-21 3.890% 04/16/22	D	04/16/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	.0	.0	291,750	04/16/2022	2.A
863162-AA-1	Stratus CLO SERIES 20211A CLASS A 1.936% 12/29/29	D	04/20/2022	Paydown		237,011	237,011	237,011	237,011	.0	.0	.0	.0	.0	237,011	.0	.0	.0	754	12/29/2029	1.A FE
87190T-AA-1	Symphony Static CLO Ltd SERIES 20211A CLASS A 2.055% 10/25/29	D	04/25/2022	Paydown		409,870	409,870	409,870	409,870	.0	.0	.0	.0	.0	409,870	.0	.0	.0	1,944	10/25/2029	1.A FE
88433A-AL-3	Wind River CLO Ltd SERIES 20161A CLASS BR 2.713% 07/15/28	D	04/15/2022	Paydown		208,980	208,980	209,043	209,039	.0	(58)	.0	(58)	.0	208,980	.0	.0	.0	1,933	07/15/2028	1.A FE
88433A-AL-3	Wind River CLO Ltd SERIES 20161A CLASS BR 2.713% 07/15/28	D	05/11/2022	Redemption 100.0000		41,020	41,020	41,032	41,031	.0	(1)	.0	(1)	.0	41,031	.0	(11)	(11)	460	07/15/2028	1.A FE
92329F-AP-2	Venture CDO Ltd SERIES 201418A CLASS AR 2.283% 10/15/29	D	04/15/2022	Paydown		84,328	84,328	77,582	78,824	.0	5,504	.0	5,504	.0	84,328	.0	.0	.0	597	10/15/2029	1.A FE
98420E-AC-9	XLIT LTD 4.450% 03/31/25	D	06/29/2022	Various		5,116,818	5,000,000	5,004,630	5,002,262	.0	(322)	.0	(322)	.0	5,001,940	.0	(1,940)	(1,940)	283,075	03/31/2025	1.G FE
98877E-AJ-2	Z CAPITAL CREDIT PARTNERS CLO SERIES 20151A CLASS BR 2.513% 07/16/27	D	04/16/2022	Paydown		3,118,260	3,118,260	3,113,427	2,139,422	.0	4,687	.0	4,687	.0	3,118,260	.0	.0	.0	21,796	07/16/2027	1.A FE
66363#-AP-2	NAC Aviation 29 DAC Series C 6.450% 02/22/24	D	06/01/2022	Taxable Exchange		3,608,601	5,152,014	4,078,334	4,078,334	.0	.0	.0	.0	.0	4,078,334	.0	(469,733)	(469,733)	.0	02/22/2024	6. PL
66363#-AQ-0	NAC Aviation 29 DAC Series D 6.700% 02/22/26	D	06/01/2022	Taxable Exchange		1,806,489	2,579,132	2,041,641	2,041,641	.0	.0	.0	.0	.0	2,041,641	.0	(235,152)	(235,152)	.0	02/22/2026	6. PL
66363#-AT-4	NAC Aviation 29 DAC Series G 6.580% 03/14/25	D	06/01/2022	Various		5,781,684	8,254,533	6,534,289	6,534,289	.0	.0	.0	.0	.0	6,534,289	.0	(752,604)	(752,604)	.0	03/14/2025	6. PL
66363#-AW-7	NAC Aviation 29 DAC Series J 4.920% 02/27/26	D	06/01/2022	Various Redemption 100.0000		6,090,110	8,694,874	6,882,862	6,882,862	.0	.0	.0	.0	.0	6,882,862	.0	(792,752)	(792,752)	.0	02/27/2026	6. PL
P0606*-AA-9	AES Mexico 5.620% 11/26/27	D	06/30/2022			29,619	29,619	29,619	29,619	.0	.0	.0	.0	.0	29,619	.0	.0	.0	832	11/26/2027	2.C PL
03629#-AF-0	ETSA UTILITIES Series A No. RA-19 3.290% 06/04/22	D	06/04/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	65,800	06/04/2022	1.G
08806#-AB-3	TABCORP FINANCE PTY LTD Series D 4.720% 06/12/28	D	05/31/2022	Various		6,000,000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	150,947	06/12/2028	2.C FE
08806#-AC-1	TABCORP FINANCE PTY LTD Series E 4.820% 06/12/30	D	05/31/2022	Taxable Exchange		6,000,000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	153,763	06/12/2030	2.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					298,233,053	302,366,664	296,961,284	279,243,459	6,317,158	704,172	0	7,021,330	0	298,203,570	0	(2,777,386)	(2,777,386)	8,711,271	XXX	XXX
91159J-AA-4	US Bancorp 2.950% 07/15/22	D	06/03/2022	TD Securities		2,500,675	2,500,000	2,491,375	2,499,232	.0	618	.0	618	.0	2,499,850	.0	825	825	65,965	07/15/2022	1.F FE
1309999999	Subtotal - Bonds - Hybrid Securities					2,500,675	2,500,000	2,491,375	2,499,232	0	618	0	618	0	2,499,850	0	825	825	65,965	XXX	XXX
00018K-AC-9	A&R Logistics 7.000% 05/05/25		04/01/2022	Redemption 100.0000		1,845	1,845	1,831	1,836	.0	.1	.0	.1	.0	1,837	.0	.8	.8	12	05/05/2025	3.A PL
00018K-AD-7	A&R Logistics Term 2 1L 7.000% 05/05/25		04/01/2022	Redemption 100.0000		104	104	103	103	.0	.0	.0	.0	.0	103	.0	.0	.0	2	05/05/2025	3.A PL

E05.11

STATEMENT AS OF JUNE 30, 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
..00177@-AD-7	AMCP T/L 1L 8.535% 10/05/26		03/31/2022	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	113	10/05/2026	3.A PL
..04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Holding 6.085% 05/01/26		05/12/2022	Redemption 100.0000		1,253,021	1,253,021	1,246,756	1,249,060	0	(91)	0	(91)	0	1,248,969	0	4,053	4,053	29,562	05/01/2026	2.B PL
..05602#-AC-1	Barcodes 6.535% 12/23/24		03/31/2022	Redemption 100.0000		4,873	4,873	4,824	4,843	0	2	0	2	0	4,845	0	27	27	64	12/23/2024	3.B PL
..07385@-AB-4	BearCom 8.285% 07/05/24		03/31/2022	Redemption 100.0000		5,714	5,714	5,675	5,691	0	2	0	2	0	5,693	0	21	21	100	07/05/2024	3.C PL
..07385@-AC-2	BearCom 8.285% 07/05/24		03/31/2022	Redemption 100.0000		745	745	740	742	0	0	0	0	0	743	0	3	3	13	07/05/2024	3.C PL
..07385@-AE-8	BearCom 8.285% 07/05/24		03/31/2022	Redemption 100.0000		300	300	298	299	0	0	0	0	0	299	0	1	1	5	07/05/2024	3.C PL
..07385@-AF-5	BearCom 8.285% 07/05/24		03/31/2022	Redemption 100.0000		775	775	770	772	0	0	0	0	0	772	0	3	3	13	07/05/2024	3.C PL
..10153K-AC-3	Boulder 5.462% 12/29/25		04/01/2022	Redemption 100.0000		1,911	1,911	1,892	1,898	0	1	0	1	0	1,899	0	12	12	28	12/29/2025	2.C PL
..12695#-AA-9	Chesapeake Urolo CUA Opco 5.870% 08/02/24		04/01/2022	Redemption 100.0000		1,924	1,924	1,901	1,899	0	1	0	1	0	1,912	0	12	12	57	08/02/2024	4.C PL
..12695#-AB-7	Chesapeake Urolo CUA Opco 5.870% 08/02/24		04/01/2022	Redemption 100.0000		502	502	497	499	0	0	0	0	0	499	0	3	3	12	08/02/2024	4.C PL
..20007*-AA-9	Comar 7.037% 06/18/24		03/31/2022	Redemption 100.0000		6,429	6,429	6,333	6,376	0	5	0	5	0	6,381	0	49	49	108	06/18/2024	3.B PL
..20007*-AB-7	Comar 7.037% 06/18/24		03/31/2022	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	21	06/18/2024	3.B PL
..39808C-A@-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 4.785% 06/30/24		06/30/2022	Redemption 100.0000		493,618	493,618	488,373	491,413	0	589	0	589	0	492,002	0	1,616	1,616	7,960	06/30/2024	2.A PL
..40471*-AA-4	FIRMA First Lien Term Loan 7.271% 07/13/23		06/30/2022	Redemption 100.0000		350,456	350,456	346,075	348,853	0	347	0	347	0	349,200	0	1,256	1,256	13,321	07/13/2023	2.C PL
..40976#-AA-0	Hancock T/L 1L 7.535% 03/31/25		03/31/2022	Redemption 100.0000		3,636	3,636	3,636	3,636	0	0	0	0	0	3,636	0	0	0	62	03/31/2025	2.C Z
..40976#-AB-8	Hancock T/L 1L 7.535% 03/31/25		03/31/2022	Redemption 100.0000		667	667	667	667	0	0	0	0	0	667	0	0	0	13	03/31/2025	2.B FE
..40976#-AC-6	Hancock T/L 1L 7.535% 03/31/25		06/06/2022	Direct-Private Placement		4,848	4,848	4,848	0	0	0	0	0	0	4,848	0	0	0	27	03/31/2025	2.B FE
..43789*-AA-5	Smuckers 6.787% 08/31/23		05/13/2022	Redemption 100.0000		136,561	136,561	135,537	130,426	0	5,748	0	5,748	0	136,174	0	387	387	2,577	08/31/2023	3.A PL
..48240#-AA-3	K2 9.787% 12/20/23		03/31/2022	Redemption 100.0000		4,158	4,158	4,127	4,142	0	1	0	1	0	4,144	0	14	14	97	12/20/2023	4.B PL
..58154@-AC-4	McKenzie Sports 8.035% 09/18/23		03/31/2022	Redemption 100.0000		29,260	29,260	29,114	29,194	0	8	0	8	0	29,202	0	59	59	534	09/18/2023	3.C FE
..6410@-AF-2	Net Health T/L1L 7.904% 12/22/25		03/31/2022	Redemption 100.0000		5,227	5,227	5,227	5,227	0	0	0	0	0	5,227	0	0	0	103	12/22/2025	4.B FE
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		04/29/2022	Redemption 100.0000		161,208	161,208	161,208	146,134	0	0	0	0	0	161,208	0	0	0	0	06/10/2034	2.A PL
..70559@-AA-4	Prometheus Pegasus Global 8.035% 05/29/25		03/31/2022	Redemption 100.0000		1,592	1,592	1,584	1,587	0	0	0	0	0	1,587	0	5	5	26	05/29/2025	3.A PL
..70559@-AB-2	Prometheus Pegasus Global 8.035% 05/29/25		03/31/2022	Redemption 100.0000		459	459	459	459	0	0	0	0	0	459	0	0	0	7	05/29/2025	3.A PL
..74741*-AA-7	Q-Centrix 6.785% 05/30/25		03/31/2022	Redemption 100.0000		5,441	5,441	5,367	5,392	0	3	0	3	0	5,395	0	46	46	75	05/30/2025	2.B PL
..74741*-AB-5	Q-Centrix 6.785% 05/30/25		05/04/2022	Redemption 100.0000		1,809	1,809	1,809	1,809	0	0	0	0	0	1,809	0	0	0	25	05/30/2025	2.B PL
..74753H-AC-0	Qualitor 7.348% 10/19/22		04/01/2022	Redemption 100.0000		6,153	6,153	6,138	6,149	0	1	0	1	0	6,150	0	3	3	178	10/19/2022	3.A PL

EO5.12

STATEMENT AS OF JUNE 30, 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		
..74754@-AB-7	Qualitor 7.348% 10/19/22		04/01/2022	Redemption 100.0000		1,937	1,937	1,928	1,935	0	1	0	1	0	1,936	0	2	2	76	10/19/2022	3.A PL		
..76117@-AA-6	Resolute Resolute 7.285% 03/07/25		03/31/2022	Redemption 100.0000		4,647	4,647	4,624	4,634	0	1	0	1	0	4,634	0	12	12	78	03/07/2025	4.B PL		
..87297*-AA-7	TLE 8.285% 06/28/24		03/31/2022	Redemption 100.0000		6,101	6,101	6,061	6,082	0	2	0	2	0	6,084	0	18	18	105	06/28/2024	5.A PL		
..87297*-AB-5	TLE 7.785% 06/28/24		03/31/2022	Redemption 100.0000		945	945	939	941	0	0	0	0	0	942	0	3	3	17	06/28/2024	5.A PL		
..87758@-AA-5	Taymax 7.035% 07/31/25		03/31/2022	Redemption 100.0000		5,452	5,452	5,413	5,420	0	1	0	1	0	5,427	0	24	24	129	07/31/2025	4.B PL		
..87758@-AB-7	Taymax 7.035% 07/31/25		03/31/2022	Redemption 100.0000		361	361	360	360	0	0	0	0	0	361	0	1	1	8	07/31/2025	4.B PL		
..87758@-AA-7	Taymax 7.035% 07/31/25		03/31/2022	Redemption 100.0000		1,055	1,055	1,048	1,049	0	0	0	0	0	1,051	0	5	5	25	07/31/2025	4.B PL		
..87758@-AD-1	Taymax 7.035% 07/31/25		03/31/2022	Redemption 100.0000		701	701	696	697	0	0	0	0	0	698	0	3	3	17	07/31/2025	4.B PL		
..89213*-AA-4	TownePark Towne Holdings 6.585% 12/31/22		03/31/2022	Redemption 100.0000		6,189	6,189	6,130	6,164	0	22	0	22	0	6,186	0	3	3	172	12/31/2022	4.A PL		
..89989@-AD-6	Turbo Buyer Inc Portfolio Group 7.120% 12/02/25		03/31/2022	Redemption 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	49	12/02/2025	3.C Z		
..91830@-AD-5	VLS 7.120% 10/17/23		04/01/2022	Redemption 100.0000		3,851	3,851	3,799	3,825	0	3	0	3	0	3,828	0	23	23	87	10/17/2023	3.A PL		
..91830@-AF-0	VLS 7.120% 10/17/23		04/01/2022	Redemption 100.0000		764	764	754	759	0	1	0	1	0	760	0	5	5	17	10/17/2023	3.A PL		
..91830@-AG-8	VLS 7.120% 10/17/23		04/01/2022	Redemption 100.0000		930	930	918	924	0	1	0	1	0	925	0	6	6	21	10/17/2023	3.A PL		
..91830@-AH-6	VLS 7.120% 10/17/23		04/01/2022	Redemption 100.0000		751	751	740	746	0	1	0	1	0	747	0	5	5	17	10/17/2023	3.A PL		
..91830@-AJ-2	VLS 7.120% 10/17/23		04/01/2022	Redemption 100.0000		1,329	1,329	1,329	1,329	0	0	0	0	0	1,329	0	0	0	30	10/17/2023	3.A PL		
..BL3492-92-5	Calpine Corp 4.095% 12/16/27		06/30/2022	Redemption 100.0000		767	767	759	760	0	1	0	1	0	761	0	7	7	17	12/16/2027	3.B FE		
..BL3674-59-7	DIRECTV FINANCING LLC 6.787% 08/02/27		06/30/2022	Redemption 100.0000		78,750	78,750	78,317	78,295	0	(27)	0	(27)	0	78,268	0	482	482	2,298	08/02/2027	3.B FE		
..BL3724-69-9	SPIRIT AEROSYSTEMS INC 5.273% 01/15/25		06/30/2022	Redemption 100.0000		10,625	10,625	10,675	10,705	0	(5)	0	(5)	0	10,700	0	(75)	(75)	234	01/15/2025	4.B FE		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,618,388	2,618,388	2,600,276	2,583,728	0	6,620	0	6,620	0	2,610,294	0	8,102	8,102	58,512	XXX	XXX		
2509999997. Total - Bonds - Part 4						353,780,754	357,913,690	352,684,920	335,123,923	6,317,158	422,829	0	6,739,987	0	353,822,637	0	(2,848,744)	(2,848,744)	9,662,783	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						353,780,754	357,913,690	352,684,920	335,123,923	6,317,158	422,829	0	6,739,987	0	353,822,637	0	(2,848,744)	(2,848,744)	9,662,783	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	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
..165167-74-3	Chesapeake Energy Corp		02/09/2021	Direct-Private Placement	350,000	0	0	56,539	4	56,536	0	0	56,536	0	56,539	0	(56,539)	(56,539)	0				
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	56,539	4	56,536	0	0	56,536	0	56,539	0	(56,539)	(56,539)	0	XXX	XXX		
	FHLB - Dallas Class B		05/10/2022	Direct-Private Placement	20,000,000	2,000,000	2,000,000	2,000,000	1,995,300	0	0	0	0	0	2,000,000	0	0	0	4,705				
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,000,000	XXX	2,000,000	1,995,300	0	0	0	0	0	2,000,000	0	0	0	0	4,705	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						2,000,000	XXX	2,056,539	1,995,304	56,536	0	0	56,536	0	2,056,539	0	(56,539)	(56,539)	4,705	XXX	XXX		

EO5.13

STATEMENT AS OF JUNE 30, 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-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	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	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,000,000	XXX	2,056,539	1,995,304	56,536	0	0	56,536	0	2,056,539	0	(56,539)	(56,539)	4,705	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	2,056,539	1,995,304	56,536	0	0	56,536	0	2,056,539	0	(56,539)	(56,539)	4,705	XXX	XXX	
6009999999 - Totals						355,780,754	XXX	354,741,459	337,119,227	6,373,694	422,829	0	6,796,523	0	355,879,176	0	(2,905,283)	(2,905,283)	9,667,488	XXX	XXX	

STATEMENT AS OF JUNE 30, 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	7,406		7,406	(62,174)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	46,943	10,948,985	233.24	0	84,497	0	16,950		16,950	(67,547)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	12,908	2,932,052	227.15	0	30,850	0	14,397		14,397	(16,454)	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	227		227	(18,067)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJK	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	47,462		47,462	(170,048)	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	6,041		6,041	(131,228)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	50,180	11,683,911	232.84	0	72,761	0	28,947		28,947	(43,814)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJW	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	2,164		2,164	(13,693)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	88,541	20,198,858	228.13	0	192,134	0	85,912		85,912	(106,222)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	40,790	9,142,263	224.13	0	133,791	0	76,310		76,310	(57,482)	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	255		255	(10,991)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	76,563	17,689,116	231.04	0	169,204	0	40,193		40,193	(129,011)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	2,611	593,454	227.29	0	8,199	0	2,482		2,482	(5,716)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJH	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	63,153		63,153	(95,745)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJA	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	56,492		56,492	(146,912)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJD	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	34,190		34,190	(89,857)	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	11,511		11,511	(98,630)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	7,719	1,766,416	228.84	0	20,996	0	5,780		5,780	(15,216)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	21,946	4,958,918	225.96	0	58,596	0	28,856		28,856	(29,740)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJC	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	4,531		4,531	(9,115)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	52,571	12,221,706	232.48	0	75,702	0	26,389		26,389	(49,314)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	2,466	547,353	221.96	0	9,864	0	5,961		5,961	(3,903)	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	0		0	(25,157)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	10,902	2,480,314	227.51	0	26,056	0	13,289		13,289	(12,767)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	17,306	4,074,525	235.44	0	25,440	0	4,217		4,217	(21,223)	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	1,813		1,813	(216,102)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJB	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	2,314		2,314	(12,136)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJI	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	3,620		3,620	(20,107)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJG	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	11,658		11,658	(22,475)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 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	3,498		3,498	(16,199)	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	37,489		37,489	(234,020)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJ	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	13		13	(18,753)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023	3,066	679,456	221.61	0	12,264	0	7,054		7,054	(5,210)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJW	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	29,075		29,075	(116,990)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJH	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	26,650		26,650	(438,840)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKL	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	1,639		1,639	(18,771)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKJ	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	45,556		45,556	(187,802)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	102,260	23,126,099	226.15	225,995	0	0	33,100		33,100	(261,047)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2022	.06/07/2023	11,706	2,649,185	226.31	0	31,372	0	16,681		16,681	(14,691)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2022	.04/06/2023	14,837	3,448,893	232.25	0	29,229	0	6,355		6,355	(22,874)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/07/2022	.06/07/2023	86,793	19,830,465	228.48	0	189,209	0	92,944		92,944	(96,264)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLD	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	25,064		25,064	(40,247)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKE	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	1,210		1,210	(19,732)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/07/2022	.04/06/2023	55,400	13,165,256	237.64	0	67,034	0	8,939		8,939	(58,095)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJI	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	51,268		51,268	(189,432)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJX	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	8,663		8,663	(28,249)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKK	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	12,033		12,033	(36,770)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKU	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	22,185		22,185	(192,276)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKR	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	18,985		18,985	(52,422)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKV	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	997		997	(6,398)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJT	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	45,293		45,293	(337,020)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKJ	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	1,270		1,270	(150,198)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023	53,257	11,917,851	223.78	0	174,683	0	93,455		93,455	(81,228)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJM	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	18,723		18,723	(337,362)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKF	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	5,172		5,172	(57,989)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJP	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	9,612		9,612	(47,515)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKY	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	13,800		13,800	(61,957)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJV	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	2,784		2,784	(11,946)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9LBCSOJZ	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	1,499		1,499	(27,101)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKZ	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	7,034		7,034	(23,824)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLI	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	3,264		3,264	(3,931)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJO	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	22,009		22,009	(149,004)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOXK	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	11,553		11,553	(55,615)	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	693		693	(8,588)	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	1,426		1,426	(8,050)	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	4,918		4,918	(84,230)	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	594		594	(1,688)	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		7	(14,098)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKC	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	104,855		104,855	(384,326)	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	29,018		29,018	(28,042)	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	17,167		17,167	(80,250)	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	2,559		2,559	(5,206)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	18,726	4,243,873	226.63	0	62,354	0	19,650		19,650	(42,704)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKA	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	44,755		44,755	(344,579)	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	43,644	10,180,836	233.27	0	51,936	0	12,154		12,154	(39,783)	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	1,616		1,616	(7,592)	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	12,222		12,222	(30,398)	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	2		2	(189,228)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKT	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	3,324		3,324	(40,105)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	19,360	5,425,834	280.26	122,853	0	0	0		0	(88,197)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	32,224	8,688,557	269.63	0	205,712	0	106,769		106,769	(98,943)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	09/14/2022	311	87,512	281.39	1,701	0	0	13		13	(1,450)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	5,805	1,624,994	279.93	38,965	0	0	1,827		1,827	(32,637)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	12,357	3,336,266	269.99	0	78,839	0	42,578		42,578	(36,261)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	12,500	3,384,125	270.73	0	80,261	0	33,749		33,749	(46,512)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	4,854,420	269.99	0	114,714	0	61,953		61,953	(52,761)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	19,637	5,429,631	276.5	0	129,241	0	21,065		21,065	(108,175)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9CCSS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.01/21/2022	.12/14/2022	3,361	931,736	277.22	0	15,013	0	2,544		2,544	(12,469)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.02/14/2022	.02/14/2023	149,223	40,399,143	270.73	0	958,141	0	402,885		402,885	(555,256)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.04/14/2022	.04/14/2023	212,156	57,279,998	269.99	0	1,352,724	0	731,020		731,020	(621,704)	0	0	0	0	0	0	0001	
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	724,769		724,769	(671,645)	0	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	504		504	(54,903)	0	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	7,373		7,373	(66,218)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.06/14/2022	.06/14/2023	7,373	1,951,633	264.7	0	42,802	0	44,961		44,961	2,159	0	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	21,777		21,777	(195,594)	0	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	308		308	(416,202)	0	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	36,944		36,944	(34,236)	0	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	4,359		4,359	(474,433)	0	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	5,354		5,354	(77,131)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.06/14/2022	.06/14/2023	211,551	55,997,550	264.7	0	1,298,923	0	1,290,044		1,290,044	(8,879)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.06/14/2022	.06/14/2023	11,218	2,969,405	264.7	0	65,123	0	68,408		68,408	3,285	0	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	9,190		9,190	(33,732)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.05/13/2022	.05/12/2023	15,945	4,246,313	266.31	0	93,970	0	81,522		81,522	(12,449)	0	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	10,249		10,249	(37,618)	0	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	15,160		15,160	(20,893)	0	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	5,130		5,130	(25,145)	0	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	70		70	(94,168)	0	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	2,748		2,748	(49,071)	0	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	55,537		55,537	(800,083)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.06/14/2022	.06/14/2023	2,040	539,988	264.7	0	11,843	0	12,440		12,440	597	0	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	0		0	(1,209,062)	0	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	29,051		29,051	(149,183)	0	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	143,113		143,113	(1,285,402)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.05/13/2022	.05/12/2023	12,437	3,312,097	266.31	0	73,296	0	63,586		63,586	(9,710)	0	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	43,601		43,601	(778,729)	0	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	7,107		7,107	(102,382)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9CSS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.05/13/2022	.05/12/2023	260,672	69,419,560	266.31	0	1,626,619	0	1,332,733		1,332,733	(293,886)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CSS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.01/14/2022	.01/13/2023	253,903	70,204,180	276.5	0	1,671,062	0	272,372		272,372	(1,398,690)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.05/27/2022	.05/26/2023	32,508	11,945,390	367.46	0	249,661	0	88,713		88,713	(160,948)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.06/14/2022	.06/14/2023	30,146	10,675,904	354.14	0	222,060	0	223,563		223,563	1,503	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.10/07/2021	.10/07/2022	93,163	37,183,217	399.12	795,725	0	0	10		10	(748,869)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.09/14/2021	.09/14/2022	25,536	10,476,399	410.26	224,206	0	0	0		0	(89,584)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.03/14/2022	.03/14/2023	25,251	9,513,314	376.75	0	201,686	0	20,207		20,207	(181,479)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.07/28/2021	.07/28/2022	25,646	10,510,757	409.84	224,933	0	0	0		0	(78,337)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.11/26/2021	.11/28/2022	19,484	7,839,193	402.34	167,757	0	0	21		21	(139,109)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.10/28/2021	.10/14/2022	10,134	4,042,858	398.94	74,485	0	0	2		2	(83,183)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	38,783	13,733,836	354.12	0	285,662	0	292,241		292,241	6,579	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.04/21/2022	.04/21/2023	22,760	8,388,426	368.56	0	176,162	0	50,648		50,648	(125,514)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	29,561	12,000,584	405.96	255,608	0	0	26		26	(173,542)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.01/21/2022	.01/20/2023	15,151	5,866,164	387.18	0	124,360	0	1,675		1,675	(122,686)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.08/27/2021	.08/26/2022	23,683	9,716,661	410.28	207,937	0	0	0		0	(77,797)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	3,853	1,364,501	354.14	0	27,819	0	28,574		28,574	755	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.09/07/2021	.09/07/2022	5,718	2,345,981	410.28	47,574	0	0	0		0	(18,783)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.05/20/2022	.05/19/2023	30,127	11,024,976	365.95	0	230,424	0	91,408		91,408	(139,015)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.09/21/2021	.09/21/2022	25,916	10,562,843	407.58	227,105	0	0	0		0	(114,052)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.04/07/2022	.03/21/2023	4,058	1,530,637	377.19	0	22,319	0	3,231		3,231	(19,088)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.07/14/2021	.07/14/2022	30,825	12,702,058	412.07	271,825	0	0	0		0	(71,678)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.07/07/2021	.07/07/2022	40,942	16,828,800	411.04	360,137	0	0	0		0	(101,561)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.12/21/2021	.12/21/2022	24,073	9,731,510	404.25	207,281	0	0	43		43	(158,518)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.04/07/2022	.02/14/2023	13,165	5,052,595	383.79	0	42,523	0	3,373		3,373	(39,150)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.05/20/2022	.05/19/2023	7,993	2,911,290	364.23	0	66,102	0	26,915		26,915	(39,187)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.10/21/2021	.10/21/2022	22,721	8,997,743	396.01	192,554	0	0	20		20	(222,881)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.01/14/2022	.01/13/2023	23,337	9,155,805	392.33	0	195,022	0	939		939	(194,083)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.03/07/2022	.03/07/2023	90,380	34,666,153	383.56	0	734,920	0	29,550		29,550	(705,370)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	.08/06/2021	.08/05/2022	67,975	28,051,923	412.68	600,311	0	0	0		0	(166,106)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9BSGS0E1	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	2		2	(33,699)	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	1,747		1,747	(78,198)	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	19,927		19,927	(149,492)	0	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	7		7	(115,109)	0	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	3		3	(135,158)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	7,084	2,501,431	353.11	0	54,830	0	56,370		56,370	1,540	0	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	0		0	(68,155)	0	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	32		32	(72,401)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/07/2022	04/06/2023	155,749	57,916,823	371.86	0	1,216,254	0	238,521		238,521	(977,733)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	142,193	51,790,956	364.23	0	1,082,432	0	478,812		478,812	(603,620)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/28/2022	04/28/2023	40,570	14,932,600	368.07	0	313,585	0	96,596		96,596	(216,990)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/07/2022	06/07/2023	130,641	47,461,875	363.3	0	991,950	0	510,390		510,390	(481,560)	0	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	31		31	(271,564)	0	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	52		52	(486,001)	0	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	2,084		2,084	(751,872)	0	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	1		1	(383,643)	0	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	17		17	(494,144)	0	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	14,643		14,643	(564,543)	0	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	572		572	(35,318)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/14/2022	04/14/2023	34,179	12,645,546	369.98	0	265,558	0	64,978		64,978	(200,580)	0	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	15		15	(212,874)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	05/20/2022	05/19/2023	11,753	4,304,771	366.27	0	87,325	0	34,078		34,078	(53,247)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	04/07/2022	03/28/2023	6,706	2,502,545	373.18	0	47,747	0	8,609		8,609	(39,137)	0	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	0		0	(288,558)	0	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	3,443		3,443	(115,867)	0	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	0		0	(63,095)	0	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	3,025		3,025	(139,063)	0	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	33		33	(76,144)	0	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	35,963		35,963	(184,612)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9BSGS00K	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	0		0	(49,035)	0	0	0	0	0001		
Global Balanced Index 9BSGS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,955	2,526,752	363.3	0	27,125	0	27,172		27,172	47	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0F0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.06/21/2022	.06/21/2023	22,575	7,971,458	353.11	0	165,809	0	179,639		179,639	13,830	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.05/13/2022	.05/12/2023	30,101	11,025,093	366.27	0	230,424	0	87,278		87,278	(143,145)	0	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	8,120		8,120	(232,018)	0	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	0		0	(12,346)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.02/14/2022	.02/14/2023	18,476	7,090,904	383.79	0	150,327	0	4,734		4,734	(145,593)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	42	45,651	1087	0	419,849	0	211,496		211,496	(208,353)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	39	48,528	1244	0	406,219	0	20,157		20,157	(386,061)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	33	42,669	1293	328,482	0	2,436		2,436	(194,381)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	52,961	1204	454,916	0	27,663		27,663	(475,114)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	35	43,112	1232	0	363,777	0	29,597		29,597	(334,180)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYJLN8C3868	.08/20/2021	.08/19/2022	3,449	4,210,470	1221	330,933	0	1,275		1,275	(286,303)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.09/21/2021	.09/21/2022	3,079	3,883,881	1261	344,837	0	1,645		1,645	(208,570)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.05/20/2022	.05/19/2023	4,671	4,835,933	1035	0	479,022	0	365,618		365,618	(113,405)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.07/21/2021	.07/21/2022	3,613	4,740,798	1312	354,300	0	3		3	(124,103)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/19/2021	.11/21/2022	3,326	4,221,426	1269	344,278	0	6,096		6,096	(245,245)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.03/21/2022	.03/21/2023	3,863	4,308,249	1115	0	400,055	0	135,651		135,651	(264,404)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.06/21/2022	.06/21/2023	4,096	4,165,550	1017	0	435,223	0	380,192		380,192	(55,031)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.07/07/2021	.07/07/2022	59,399	13,188,360	222.03	357,454	0	0	0		0	(321,796)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.05/06/2022	.05/05/2023	65,792	13,709,079	208.37	0	363,172	0	56,494		56,494	(306,678)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.06/07/2022	.06/07/2023	54,690	11,355,285	207.63	0	300,795	0	60,659		60,659	(240,136)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.08/06/2021	.08/05/2022	59,483	13,277,795	223.22	359,872	0	0	0		0	(299,677)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.11/05/2021	.11/07/2022	46,815	10,597,043	226.36	286,976	0	6		6	(204,529)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.04/07/2022	.04/06/2023	54,640	11,655,258	213.31	0	313,529	0	16,445		16,445	(297,084)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.02/07/2022	.02/07/2023	40,832	8,800,113	215.52	0	236,724	0	4,151		4,151	(232,573)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.09/07/2021	.09/07/2022	52,120	11,753,581	225.51	318,453	0	0	0		0	(219,719)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.10/07/2021	.10/07/2022	57,253	12,628,294	220.57	342,373	0	16		16	(408,537)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	.01/07/2022	.01/06/2023	40,337	8,880,191	220.15	0	238,875	0	638		638	(238,237)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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)	
Merrill Lynch GPA index 9GMLSOC1	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	12/07/2021	12/07/2022	52,513	11,727,728	223.33	317,468	0	0	110		110	(318,030)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOC2	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	03/07/2022	03/07/2023	41,111	8,834,343	214.89	0	237,644	0	6,773		6,773	(230,871)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/07/2021	07/07/2022	24,982	7,347,456	294.11	153,639	0	0	0		0	(180,304)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOC1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/07/2021	09/07/2022	37,753	11,304,003	299.42	236,334	0	0	204		204	(188,163)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOC3	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	11/19/2021	11/21/2022	14,614	4,315,076	295.27	90,168	0	0	3,702		3,702	(109,417)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/07/2021	10/07/2022	56,298	16,526,278	293.55	345,670	0	0	9,067		9,067	(462,698)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/21/2021	12/21/2022	14,708	4,361,952	296.57	90,748	0	0	4,307		4,307	(102,650)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/13/2022	05/12/2023	20,439	5,762,367	281.93	0	117,524	0	88,149		88,149	(29,375)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/07/2022	01/06/2023	45,528	13,441,687	295.24	0	279,542	0	20,453		20,453	(259,089)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/07/2021	12/07/2022	46,561	13,656,807	293.31	285,419	0	0	21,765		21,765	(396,581)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/13/2021	08/12/2022	16,601	4,992,253	300.72	104,420	0	0	2		2	(69,137)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2021	12/14/2022	20,839	6,165,218	295.85	128,785	0	0	6,448		6,448	(151,912)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/28/2021	10/28/2022	15,105	4,455,220	294.95	93,047	0	0	2,696		2,696	(114,040)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/07/2022	04/14/2022	79,415	22,734,926	286.28	0	466,166	0	204,966		204,966	(261,200)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/21/2022	01/20/2023	10,153	2,983,764	293.88	0	61,730	0	6,520		6,520	(55,210)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/28/2022	03/28/2023	18,887	5,416,036	286.76	0	111,056	0	45,031		45,031	(66,024)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/07/2022	03/07/2023	63,014	18,468,773	293.09	0	382,495	0	62,131		62,131	(320,364)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/14/2022	01/13/2023	13,145	3,871,334	294.51	0	80,579	0	7,157		7,157	(73,422)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/14/2022	02/14/2023	17,797	5,153,655	289.58	0	106,248	0	25,413		25,413	(80,835)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/14/2021	10/14/2022	16,185	4,755,153	293.8	99,376	0	0	2,877		2,877	(131,241)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2022	06/14/2023	16,480	4,517,168	274.1	0	91,464	0	137,918		137,918	46,454	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/28/2022	01/27/2023	11,257	3,305,168	293.61	0	68,443	0	7,973		7,973	(60,470)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/21/2022	06/21/2023	19,554	5,396,122	275.96	0	108,916	0	144,030		144,030	35,114	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	11/05/2021	11/07/2022	34,616	10,323,184	298.22	215,658	0	0	3,346		3,346	(207,907)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/27/2021	08/26/2022	14,066	4,211,220	299.39	88,053	0	0	27		27	(68,693)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/14/2021	09/14/2022	17,880	5,325,916	297.87	111,392	0	0	291		291	(103,265)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/28/2021	12/28/2022	8,664	2,586,984	298.59	53,803	0	0	1,858		1,858	(53,000)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/28/2022	06/28/2023	25,153	6,973,921	277.26	0	141,611	0	169,324		169,324	27,713	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/07/2022	02/07/2023	44,743	13,064,061	291.98	0	270,248	0	43,847		43,847	(226,401)	0	0	0	0	0	0001	

E06.7

STATEMENT AS OF JUNE 30, 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

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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 9DMSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/28/2022	04/28/2023	20,887	5,922,300	283.54	0	120,727	0	75,428		75,428	(45,299)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/21/2021	07/21/2022	9,986	2,950,763	295.49	61,713	0	0	0		0	(65,182)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/14/2022	03/14/2023	14,265	4,120,731	288.87	0	84,877	0	25,259		25,259	(59,618)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	06/07/2022	06/07/2023	94,466	26,581,788	281.39	0	541,290	0	445,282		445,282	(96,008)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/27/2022	05/26/2023	16,534	4,695,821	284.01	0	95,732	0	60,358		60,358	(35,373)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/20/2022	05/19/2023	16,155	4,566,372	282.66	0	93,214	0	65,985		65,985	(27,229)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	02/28/2022	02/28/2023	13,022	3,804,377	292.15	0	78,783	0	14,073		14,073	(64,710)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/06/2021	08/05/2022	38,869	11,563,528	297.5	241,765	0	0	12		12	(217,098)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/20/2021	08/19/2022	10,375	3,124,846	301.19	65,259	0	0	3		3	(41,949)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	09/21/2021	09/21/2022	19,664	5,802,256	295.07	121,327	0	0	1,223		1,223	(143,330)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	11/12/2021	11/14/2022	16,497	4,896,805	296.83	102,281	0	0	2,599		2,599	(110,458)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/21/2022	03/21/2023	11,325	3,260,921	287.94	0	67,157	0	23,026		23,026	(44,132)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	02/18/2022	02/21/2023	14,316	4,166,529	291.04	0	86,182	0	17,367		17,367	(68,816)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/28/2021	07/28/2022	12,409	3,686,590	297.09	77,060	0	0	1		1	(70,927)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/14/2022	04/14/2023	22,465	6,415,105	285.56	0	130,971	0	64,017		64,017	(66,954)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/06/2022	05/05/2023	95,624	26,770,895	279.96	0	546,013	0	486,000		486,000	(60,013)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/21/2022	04/21/2023	13,086	3,718,125	284.13	0	75,899	0	43,919		43,919	(31,980)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	09/28/2021	09/28/2022	31,703	9,275,664	292.58	193,705	0	0	5,335		5,335	(277,283)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/14/2021	07/14/2022	16,401	4,831,571	294.59	101,030	0	0	0		0	(114,657)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	11/26/2021	11/28/2022	12,245	3,612,153	294.99	75,552	0	0	3,654		3,654	(93,714)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	10/21/2021	10/21/2022	14,274	4,196,413	293.99	87,642	0	0	2,810		2,810	(114,647)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	52	88,807	1708	0	1,060,176	0	1,000,432		1,000,432	(59,744)	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	104,318		104,318	(525,322)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	23	45,804	1991	0	483,421	0	136,220		136,220	(347,201)	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	62,760		62,760	(256,801)	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	20,497		20,497	(364,043)	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	15,869		15,869	(672,254)	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	1,207		1,207	(384,753)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	55,109	2296	472,272	0	0	3,449		3,449	(361,714)	0	0	0	0	0	0001	

E06.8

STATEMENT AS OF JUNE 30, 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

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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 9RXFSOAO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	35	78,672	2248	664,335	0	0	298		298	(528,963)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	32	70,476	2202	602,560	0	0	0		0	(542,386)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	25	50,520	2021	0	515,570	0	94,382		94,382	(421,187)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	31	71,237	2298	610,514	0	0	5,267		5,267	(470,274)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	32	55,643	1739	0	629,088	0	573,051		573,051	(56,037)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	22	50,556	2298	433,268	0	0	3,738		3,738	(333,743)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	33	71,361	2162	0	665,379	0	42,501		42,501	(622,878)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	15	30,140	2009	0	305,120	0	62,605		62,605	(242,515)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	40	69,554	1739	0	786,360	0	716,313		716,313	(70,047)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	22	47,687	2168	401,709	0	0	1,282		1,282	(448,745)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	33	56,358	1708	0	672,804	0	634,889		634,889	(37,915)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	23	44,881	1951	0	498,531	0	137,944		137,944	(360,587)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	28	56,139	2005	0	577,388	0	151,556		151,556	(425,832)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	42	87,279	2078	0	881,496	0	146,045		146,045	(735,451)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	22	49,411	2246	481,360	0	0	9,698		9,698	(410,822)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	30	50,821	1694	0	588,000	0	605,816		605,816	17,816	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	26	53,250	2048	0	532,421	0	91,469		91,469	(440,952)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0CO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	31	58,525	1888	0	629,923	0	316,396		316,396	(313,528)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	37	84,145	2274	718,503	0	0	5,155		5,155	(593,801)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2021	09/14/2022	36	79,560	2210	721,356	0	0	3,859		3,859	(670,453)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	30	57,587	1920	0	619,050	0	279,216		279,216	(339,834)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	32	77,177	2412	693,280	0	0	3,751		3,751	(344,147)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2021	12/14/2022	44	95,025	2160	916,520	0	0	42,475		42,475	(1,042,757)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	31	69,867	2254	647,683	0	0	14,812		14,812	(572,903)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	21	46,262	2203	437,178	0	0	16,569		16,569	(451,702)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RXFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	20	40,252	2013	0	386,844	0	75,891		75,891	(310,953)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	30	72,353	2412	649,950	0	0	3,516		3,516	(322,638)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0BO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2021	12/14/2022	25	53,991	2160	520,750	0	0	24,134		24,134	(592,476)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWXS0AW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	37	81,487	2202	696,710	0	0	0		0	(627,134)	0	0	0	0	0	0001

E06.9

STATEMENT AS OF JUNE 30, 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 Option	2000 FLEX 9RFXSOAU	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2021	29	65,253	2250	596,414	0	0	3,956		3,956	(495,488)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOAY	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/05/2021	27	65,801	2437	566,541	0	0	2,286		2,286	(261,271)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOBW	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2021	26	58,409	2247	532,506	0	0	16,862		16,862	(502,932)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOCC	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/27/2022	41	77,404	1888	0	833,125	0	418,459		418,459	(414,666)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOBU	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2021	32	71,888	2247	655,392	0	0	20,754		20,754	(618,993)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOBQ	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/07/2022	28	56,274	2010	0	581,717	0	143,304		143,304	(438,413)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOCC	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2022	46	92,956	2021	0	949,992	0	173,664		173,664	(776,328)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOBA	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	22	51,550	2343	459,316	0	0	4,591		4,591	(298,524)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOCC	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2022	48	96,239	2005	0	989,808	0	259,811		259,811	(729,997)	0	0	0	0	0	0001	
Russell Option	2000 FLEX 9RFXSOBC	Call	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2021	20	45,484	2274	388,380	0	0	2,786		2,786	(320,974)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RFBSDS	Call	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	04/28/2022	2,716	5,209,125	1918	0	559,143	0	227,689		227,689	(331,454)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEG	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	03/14/2022	3,310	6,427,093	1942	0	721,537	0	213,868		213,868	(507,669)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEC	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	09/28/2021	2,273	5,068,290	2230	463,989	0	0	2,923		2,923	(407,213)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEE	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	03/14/2022	2,939	5,706,715	1942	0	640,664	0	189,897		189,897	(450,767)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RWFSOAC	Call	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXU09	01/28/2022	2,711	5,336,631	1969	0	530,832	0	123,588		123,588	(407,244)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RSGSOBK	Call	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	09/28/2021	3,614	8,058,425	2230	737,728	0	0	4,648		4,648	(647,456)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEL	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	03/21/2022	2,615	5,402,433	2066	0	548,679	0	93,527		93,527	(455,152)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEX	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	05/13/2022	3,035	5,440,753	1793	0	595,634	0	423,875		423,875	(171,759)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSODM	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	07/07/2021	2,160	4,866,156	2253	401,515	0	0	0		0	(296,406)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEM	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	05/13/2022	5,100	9,142,617	1793	0	1,000,901	0	712,278		712,278	(288,623)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEC	Call	Equity/Index	BofA/Merrill Lynch RBC Capital Markets	EYKN6V0ZC8BVD91ULB80	05/06/2022	3,373	6,204,870	1840	0	681,077	0	392,539		392,539	(288,538)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RFBSDO	Call	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	08/27/2021	1,760	4,007,784	2277	334,692	0	0	486		486	(251,702)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSOEA	Call	Equity/Index	Morgan Stanley RBC Capital Markets	4PQUHNGJPFQFNF3BB653	09/14/2021	2,508	5,542,655	2210	502,545	0	0	2,689		2,689	(467,082)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RFBSDU	Call	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	04/28/2022	4,684	8,983,631	1918	0	964,295	0	392,671		392,671	(571,624)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RSGSOBM	Call	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	01/28/2022	3,322	6,539,390	1969	0	650,470	0	151,442		151,442	(499,028)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSODY	Call	Equity/Index	Morgan Stanley RBC Capital Markets	4PQUHNGJPFQFNF3BB653	08/27/2021	3,856	8,780,690	2277	733,280	0	0	1,065		1,065	(551,456)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RFBSDO	Call	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	02/28/2022	3,451	7,067,959	2048	0	706,686	0	121,407		121,407	(585,279)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSODQ	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	07/28/2021	2,385	5,306,530	2225	452,578	0	0	65		65	(384,446)	0	0	0	0	0	0001	
Russell Option	2000 OTC 9RMSODS	Call	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	07/28/2021	3,701	8,234,577	2225	702,303	0	0	101		101	(596,577)	0	0	0	0	0	0001	

EOG-10

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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Russell 2000 OTC Call Option 9MNSODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3B8653	.08/13/2021	.08/12/2022	2,644	5,877,903	2223	495,490	0	0	565		565	(443,284)	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSODW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3B8653	.08/13/2021	.08/12/2022	3,515	7,814,232	2223	658,717	0	0	751		751	(589,313)	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RIFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCOJFX109	.01/14/2022	.01/13/2023	2,489	5,382,363	2162	0	494,592	0	32,056		32,056	(462,536)	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOB1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/21/2021	.09/21/2022	2,671	5,839,287	2186	544,672	0	0	4,273		4,273	(540,914)	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3B8653	.05/20/2022	.05/19/2023	2,539	4,502,333	1773	0	501,538	0	383,435		383,435	(118,103)	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3B8653	.07/21/2021	.07/21/2022	2,374	5,303,611	2234	443,765	0	0	7		7	(363,870)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	293	1,288,596	4398	0	11,231,997	0	1,580,352		1,580,352	(9,651,645)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFDFE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	137	596,524	4354	4,467,981	0	0	183,156		183,156	(7,869,835)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	48	209,217	4359	1,432,702	0	0	1,612		1,612	(2,607,512)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	296	1,287,266	4349	0	11,314,567	0	2,344,168		2,344,168	(8,970,400)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	73	318,184	4359	2,178,901	0	0	2,451		2,451	(3,965,591)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	361,743	4698	2,702,238	0	0	68,365		68,365	(2,837,412)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	49	202,044	4123	0	2,047,003	0	956,718		956,718	(1,090,285)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	90	421,457	4683	3,015,540	0	0	75,518		75,518	(3,372,332)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	13	59,753	4596	423,657	0	0	11,472		11,472	(549,587)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	47	204,397	4349	0	1,796,570	0	372,216		372,216	(1,424,354)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	65	283,315	4359	1,940,117	0	0	2,183		2,183	(3,531,006)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	54	235,369	4359	1,611,790	0	0	1,813		1,813	(2,933,451)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	47	220,804	4698	1,649,418	0	0	41,729		41,729	(1,731,927)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	51	227,520	4461	0	1,997,415	0	338,174		338,174	(1,659,241)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD E	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	50	221,913	4438	1,588,900	0	0	69,841		69,841	(2,618,854)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD F	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	50	217,710	4354	1,630,650	0	0	66,845		66,845	(2,872,203)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD G	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	47	218,514	4649	1,741,538	0	0	74,981		74,981	(1,933,291)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD H	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	22	84,074	3822	0	868,494	0	826,403		826,403	(42,091)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD I	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	162	711,773	4394	0	6,671,027	0	1,545,070		1,545,070	(5,125,957)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD J	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	17	81,368	4786	621,078	0	0	17,627		17,627	(566,665)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD K	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	47	208,758	4442	1,457,249	0	0	14,331		14,331	(2,329,300)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD L	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	70	304,793	4354	2,282,910	0	0	93,584		93,584	(4,021,084)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD M	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	159	693,032	4359	4,745,826	0	0	5,340		5,340	(8,637,384)	0	0	0	0	0001	

EOG-11

STATEMENT AS OF JUNE 30, 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 9SIXS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	15	65,615	.4374	437,970	0	0	44		44	(789,334)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50EC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	86	381,984	.4442	2,666,456	0	0	26,222		26,222	(4,262,123)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	35	162,723	.4649	1,296,890	0	0	55,837		55,837	(1,439,685)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50HQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	71	330,095	.4649	2,630,834	0	0	113,269		113,269	(2,920,503)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50EO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	54	239,850	.4442	1,674,286	0	0	16,465		16,465	(2,676,217)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	361,743	.4698	2,702,238	0	0	68,365		68,365	(2,837,412)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	6	27,198	.4533	121,374	0	0	37		37	(245,055)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	46	202,477	.4402	0	1,769,436	0	294,374		294,374	(1,475,061)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50HI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	45	211,408	.4698	1,579,230	0	0	39,954		39,954	(1,658,228)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	31	136,170	.4393	0	1,239,163	0	286,854		286,854	(952,309)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2021	.07/28/2022	12	52,808	.4401	360,286	0	0	954		954	(617,241)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0CE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	11	52,650	.4786	401,874	0	0	11,405		11,405	(366,665)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0CO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	64	281,707	.4402	0	2,450,816	0	409,564		409,564	(2,041,252)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	177	831,539	.4698	6,211,638	0	0	157,151		157,151	(6,522,362)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50MP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	81	304,948	.3765	0	3,150,090	0	3,274,712		3,274,712	124,622	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50KR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	8	36,555	.4569	0	239,576	0	45,919		45,919	(193,657)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/27/2022	.05/26/2023	44	182,963	.4158	0	1,766,496	0	846,168		846,168	(920,328)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	63	235,335	.3735	0	2,551,059	0	2,631,736		2,631,736	80,677	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50IZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	72	316,652	.4398	0	2,760,081	0	388,346		388,346	(2,371,735)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	46	202,059	.4393	0	1,838,758	0	425,654		425,654	(1,413,104)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	47	215,947	.4595	1,725,417	0	0	69,589		69,589	(2,050,960)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50DY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	61	270,942	.4442	1,891,323	0	0	18,599		18,599	(3,023,134)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50JN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	52	233,161	.4484	0	1,936,522	0	240,391		240,391	(1,696,131)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50MX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	86	323,772	.3765	0	3,344,540	0	3,476,854		3,476,854	132,314	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	49	222,939	.4550	1,562,806	0	0	46,338		46,338	(2,209,442)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50GI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	35	159,242	.4550	1,116,290	0	0	33,098		33,098	(1,578,173)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	68	296,391	.4359	2,029,661	0	0	2,284		2,284	(3,693,976)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0CY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	22	96,227	.4374	0	833,355	0	168,238		168,238	(665,117)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXF50CW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	186	810,716	.4359	5,551,721	0	0	6,246		6,246	(10,104,110)	0	0	0	0	0	0001

EOG-12

STATEMENT AS OF JUNE 30, 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 9SIXS0CK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	61	284,434	.4663	0	2,245,349	0	118,986		118,986	(2,126,363)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS0BS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	39	182,631	.4683	1,306,734	0	0	32,724		32,724	(1,461,344)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	13	59,730	.4595	477,243	0	0	19,248		19,248	(567,287)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0D0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	47	208,516	.4437	1,379,466	0	0	7,146		7,146	(2,309,147)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	55	250,238	.4550	1,754,170	0	0	52,012		52,012	(2,479,986)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	31	136,203	.4394	0	1,276,555	0	295,662		295,662	(980,893)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0E0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	16	72,320	.4520	492,496	0	0	5,691		5,691	(719,292)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2021	.09/21/2022	61	265,606	.4354	1,989,393	0	0	81,551		81,551	(3,504,087)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	49	205,853	.4201	0	2,000,805	0	641,610		641,610	(1,359,195)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	45	211,408	.4698	1,579,230	0	0	39,954		39,954	(1,658,228)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	46	202,305	.4398	0	1,763,385	0	248,110		248,110	(1,515,275)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	98	455,625	.4649	3,631,292	0	0	156,343		156,343	(4,031,117)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0I0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	45	210,466	.4677	0	1,637,918	0	76,916		76,916	(1,561,002)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	14	61,022	.4359	417,871	0	0	470		470	(760,524)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	203,900	.4634	1,653,608	0	0	68,529		68,529	(1,838,537)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	48	225,502	.4698	1,684,512	0	0	42,617		42,617	(1,768,776)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	66	290,264	.4398	0	2,530,074	0	355,984		355,984	(2,174,091)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	59	277,180	.4698	2,070,546	0	0	52,384		52,384	(2,174,121)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HA	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	205,984		205,984	(8,549,085)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	167	741,759	.4442	5,177,885	0	0	50,919		50,919	(8,276,449)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	29	108,329	.3735	0	1,174,297	0	1,211,434		1,211,434	37,137	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	55	207,063	.3765	0	2,138,950	0	2,223,570		2,223,570	84,620	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	38	167,191	.4400	1,242,220	0	0	55,634		55,634	(2,082,237)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	47	220,804	.4698	1,649,418	0	0	41,729		41,729	(1,731,927)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	71	311,950	.4394	0	2,923,722	0	677,160		677,160	(2,246,561)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	51	221,792	.4349	0	1,949,469	0	403,894		403,894	(1,545,576)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	10	46,396	.4640	0	286,900	0	37,654		37,654	(249,246)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	40	179,355	.4484	0	1,489,632	0	184,916		184,916	(1,304,716)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	50	217,935	.4359	1,492,398	0	0	1,679		1,679	(2,716,159)	0	0	0	0	0	0	0001	

E06.13

STATEMENT AS OF JUNE 30, 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 9SIXSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	44	206,045	.4683	1,474,264	0	0	36,920		36,920	(1,648,696)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	44	200,190	.4550	1,403,336	0	0	41,609		41,609	(1,983,989)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	43	187,424	.4359	1,283,462	0	0	1,444		1,444	(2,335,896)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	92	346,361	.3765	0	3,577,880	0	3,719,426		3,719,426	141,546	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOCM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	37	162,862	.4402	0	1,423,242	0	236,779		236,779	(1,186,462)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	33	146,405	.4437	968,561	0	0	5,017		5,017	(1,621,316)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	45	197,907	.4398	0	1,725,051	0	242,716		242,716	(1,482,335)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	54	239,925	.4443	1,774,709	0	0	36,898		36,898	(2,746,004)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	41	170,588	.4161	0	1,637,663	0	810,309		810,309	(827,354)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	33	148,507	.4500	0	1,332,588	0	213,473		213,473	(1,119,115)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	49	215,499	.4398	0	1,878,389	0	264,291		264,291	(1,614,098)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOAM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	11	48,117	.4374	321,178	0	0	32		32	(578,845)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	61	268,274	.4398	0	2,338,402	0	329,015		329,015	(2,009,387)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDHU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	57	265,006	.4649	2,112,078	0	0	90,934		90,934	(2,344,629)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	39	175,508	.4500	0	1,574,876	0	252,286		252,286	(1,322,590)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	53	233,091	.4398	0	2,031,726	0	285,866		285,866	(1,745,861)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	41	154,356	.3765	0	1,594,490	0	1,657,570		1,657,570	63,080	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	17	75,421	.4437	498,956	0	0	2,585		2,585	(835,223)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	33	136,070	.4123	0	1,378,594	0	644,321		644,321	(734,273)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	34	159,019	.4677	0	1,237,538	0	58,114		58,114	(1,179,424)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDDY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	54	201,716	.3735	0	2,186,622	0	2,255,774		2,255,774	69,152	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	217	816,959	.3765	0	8,439,130	0	8,772,993		8,772,993	333,863	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDND	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	62	233,417	.3765	0	2,411,180	0	2,506,569		2,506,569	95,389	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2021	.09/07/2022	55	248,602	.4520	1,692,955	0	0	19,562		19,562	(2,472,567)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	55	255,708	.4649	2,037,970	0	0	87,743		87,743	(2,262,362)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	67	294,375	.4394	0	2,759,005	0	639,011		639,011	(2,119,995)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	204	948,443	.4649	7,559,016	0	0	325,448		325,448	(8,391,305)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	43	202,012	.4698	1,509,042	0	0	38,178		38,178	(1,584,529)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	204,566	.4649	1,630,376	0	0	70,195		70,195	(1,809,889)	0	0	0	0	0	0001	

E06.14

STATEMENT AS OF JUNE 30, 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 9SIIXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	35	160,143	4576	0	1,393,875	0	169,392		169,392	(1,224,483)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	202,108	4394	0	1,894,242	0	438,724		438,724	(1,455,519)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	86	374,847	4359	2,566,925	0	0	2,888		2,888	(4,671,793)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0AY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	42	186,407	4438	1,334,676	0	0	58,667		58,667	(2,199,837)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	25	97,534	3901	0	993,213	0	773,398		773,398	(219,814)	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	7,672		7,672	(398,388)	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	18,904		18,904	(3,072,694)	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	16,043		16,043	(689,329)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0DG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	62	272,341	4393	0	2,478,326	0	573,707		573,707	(1,904,619)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0DC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	22	100,661	4576	0	876,150	0	106,475		106,475	(769,675)	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	12,852		12,852	(420,863)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	187	813,239	4349	0	7,148,054	0	1,480,944		1,480,944	(5,667,111)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	13	57,118	4394	0	525,252	0	123,987		123,987	(401,265)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	15	65,969	4398	0	558,105	0	80,905		80,905	(477,200)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	64	278,668	4354	2,087,232	0	0	85,562		85,562	(3,676,419)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2021	07/07/2022	48	209,190	4358	2,020,800	0	0	0		0	(2,564,765)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	193	848,802	4398	0	7,398,551	0	1,040,983		1,040,983	(6,357,568)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	63	277,070	4398	0	2,415,071	0	339,803		339,803	(2,075,268)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	206,045	4683	1,474,264	0	0	36,920		36,920	(1,648,696)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	178	694,442	3901	0	7,071,673	0	5,506,594		5,506,594	(1,565,079)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	16	75,167	4698	561,504	0	0	14,206		14,206	(589,592)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	74	288,701	3901	0	2,939,909	0	2,289,258		2,289,258	(650,651)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	173	804,317	4649	6,410,342	0	0	275,992		275,992	(7,116,156)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	213,355	4354	1,598,037	0	0	65,508		65,508	(2,814,759)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	52	236,589	4550	1,658,488	0	0	49,175		49,175	(2,344,714)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	86	391,281	4550	2,742,884	0	0	81,328		81,328	(3,877,797)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0DU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	77	287,632	3735	0	3,117,961	0	3,216,567		3,216,567	98,606	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0DS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	51	190,509	3735	0	2,065,143	0	2,130,453		2,130,453	65,310	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2022	03/21/2023	14	62,457	4461	0	548,310	0	92,832		92,832	(455,478)	0	0	0	0	0	0001	

E06.15

STATEMENT AS OF JUNE 30, 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 9SXFSDU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	52	230,967	4442	1,612,276	0	0	15,855		15,855	(2,577,098)	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	31	145,637	4698	1,087,914	0	0	27,524		27,524	(1,142,335)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	76	337,567	4442	2,356,403	0	0	23,173		23,173	(3,766,528)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	75	292,602	3901	0	2,979,638	0	2,320,194		2,320,194	(659,443)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	34	150,901	4438	1,080,452	0	0	47,492		47,492	(1,780,821)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	71	309,147	4354	2,315,523	0	0	94,920		94,920	(4,078,528)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	13	53,603	4123	0	543,082	0	253,823		253,823	(289,259)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	14	58,250	4161	0	559,202	0	276,691		276,691	(282,511)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	49	227,812	4649	1,815,646	0	0	78,171		78,171	(2,015,559)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	29	121,832	4201	0	1,184,150	0	379,728		379,728	(804,422)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	48	216,010	4500	0	1,938,309	0	310,506		310,506	(1,627,803)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	46	209,290	4550	1,467,124	0	0	43,501		43,501	(2,074,170)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	10	37,355	3735	0	404,930	0	417,736		417,736	12,806	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	202,108	4394	0	1,894,242	0	438,724		438,724	(1,455,519)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	48	213,036	4438	1,525,344	0	0	67,048		67,048	(2,514,100)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	63	237,182	3765	0	2,450,070	0	2,546,998		2,546,998	96,928	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	27	117,419	4349	0	1,032,072	0	213,826		213,826	(818,246)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	57	250,378	4393	0	2,278,461	0	527,441		527,441	(1,751,020)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	81	376,588	4649	3,001,374	0	0	129,222		129,222	(3,331,842)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	55	214,575	3901	0	2,185,068	0	1,701,476		1,701,476	(483,592)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	28	116,499	4161	0	1,118,404	0	553,382		553,382	(565,022)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	176	781,734	4442	5,456,933	0	0	53,664		53,664	(8,722,485)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE2	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	213,355	4354	1,598,037	0	0	65,509		65,509	(2,814,759)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE3	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	61	229,652	3765	0	2,372,290	0	2,466,141		2,466,141	93,851	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE4	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2021	10/07/2022	54	237,587	4400	1,765,260	0	0	79,059		79,059	(2,958,968)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE5	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	275,384	4442	1,922,329	0	0	18,904		18,904	(3,072,694)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE6	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	45	209,215	4649	1,667,430	0	0	71,790		71,790	(1,851,023)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE7	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	61	280,382	4596	1,987,929	0	0	53,830		53,830	(2,578,830)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE8	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	50	227,489	4550	1,594,700	0	0	47,283		47,283	(2,254,533)	0	0	0	0	0	0001	

EOG-16

STATEMENT AS OF JUNE 30, 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 9SXF50FY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	71	323,034	4550	2,264,474	0	0	67,143		67,143	(3,201,437)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	46	215,591	4687	1,698,872	0	0	53,744		53,744	(1,759,973)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	43	188,881	4393	0	1,718,839	0	397,894		397,894	(1,320,945)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CWI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	60	262,436	4374	0	2,272,785	0	458,831		458,831	(1,813,954)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	303,163	4394	0	2,841,363	0	658,085		658,085	(2,183,278)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	13	56,919	4378	376,454	0	0	36		36	(679,877)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	7	31,699	4528	164,346	0	0	3,638		3,638	(316,163)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	9	42,146	4683	301,554	0	0	7,552		7,552	(337,233)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	60	266,500	4442	1,860,318	0	0	18,294		18,294	(2,973,574)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2021	07/28/2022	42	184,827	4401	1,261,002	0	0	3,338		3,338	(2,160,343)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	293,654	3765	0	3,033,420	0	3,153,426		3,153,426	120,006	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	73	321,322	4402	0	2,808,017	0	467,159		467,159	(2,340,858)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	58	254,832	4394	0	2,388,392	0	553,173		553,173	(1,835,219)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	48	210,896	4394	0	1,976,601	0	457,799		457,799	(1,518,802)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	65	295,736	4550	2,073,110	0	0	61,469		61,469	(2,930,893)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	395	1,735,496	4394	0	16,265,776	0	3,767,301		3,767,301	(12,498,475)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	64	278,956	4359	1,910,269	0	0	2,149		2,149	(3,476,683)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	52	226,141	4349	0	1,987,694	0	411,813		411,813	(1,575,881)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	50	217,935	4359	1,492,398	0	0	1,679		1,679	(2,716,159)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	93	408,610	4394	0	3,829,664	0	886,985		886,985	(2,942,679)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	52	227,445	4374	0	1,969,747	0	397,653		397,653	(1,572,094)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	50	229,731	4595	1,835,550	0	0	74,030		74,030	(2,181,872)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	28	130,560	4663	0	1,030,652	0	54,616		54,616	(976,036)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	37	177,095	4786	1,334,775	0	0	38,364		38,364	(1,233,329)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300BGOIWFHX1U0R231	06/21/2022	06/21/2023	38,476	144,854,060	3765	0	15,345,652	0	15,555,284		15,555,284	209,632	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9S0S0JV	Fixed Annuity Hedge	N/A	Equity/Index	Int 5E8DKGJYJYYJLNC3868	01/28/2022	01/27/2023	5,281	23,404,600	4432	0	1,984,780	0	267,819		267,819	(1,716,961)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9S0S0CD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGCBY1R12	09/07/2021	09/07/2022	3,429	15,499,183	4520	1,094,032	0	0	12,196		12,196	(1,541,533)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	06/07/2022	06/07/2023	4,970	20,678,580	4161	0	2,016,035	0	982,253		982,253	(1,033,782)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	03/14/2022	03/14/2023	4,542	18,982,699	4179	0	1,855,833	0	649,114		649,114	(1,206,719)	0	0	0	0	0	0001	

EOG-17

STATEMENT AS OF JUNE 30, 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

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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 9SBCS1CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	638	2,567,242	4024	0	257,474	0	155,486		155,486	(101,988)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSOSJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.04/28/2022	.04/28/2023	6,384	27,371,400	4288	0	2,672,038	0	829,898		829,898	(1,842,140)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.01/14/2022	.01/13/2023	4,330	20,190,141	4663	0	1,557,885	0	84,460		84,460	(1,473,424)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.12/28/2021	.12/28/2022	490	2,345,312	4786	31,638	0	0			0	(26,590)	0	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	3,675,154		3,675,154	(2,445,180)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/27/2022	.05/26/2023	2,573	10,699,152	4158	0	1,032,999	0	494,816		494,816	(538,183)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.05/13/2022	.05/12/2023	1,045	4,204,965	4024	0	421,725	0	254,676		254,676	(167,049)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.07/07/2021	.07/07/2022	4,125	17,977,286	4358	1,185,530	0	0			0	(2,204,095)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.02/07/2022	.02/07/2023	462	2,071,548	4484	0	23,014	0	0		0	(23,014)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMVMCJFT09	.07/21/2021	.07/21/2022	57,531	250,759,794	4359	17,171,830	0	0			19,320	(31,252,663)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.03/28/2022	.03/28/2023	4,707	21,536,973	4576	0	1,816,414	0	227,808		227,808	(1,588,607)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.10/28/2021	.10/28/2022	445	2,045,407	4596	27,817	0	0			0	(33,843)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAAT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BX4P40TD8PU41	.09/16/2021	.07/28/2022	1,817	7,995,963	4401	300,761	0	0			0	(529,455)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.06/07/2022	.06/07/2023	672	2,795,977	4161	0	51,760	0	6,895		6,895	(44,865)	0	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			37,128	(1,389,619)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1GC71XBU11	.12/07/2021	.12/07/2022	511	2,394,929	4687	103,222	0	0			0	(110,499)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.06/14/2022	.06/14/2023	485	1,811,708	3735	0	117,147	0	118,439		118,439	1,292	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.10/07/2021	.10/07/2022	3,947	17,365,853	4400	171,912	0	0			0	(286,495)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZQB8VD91ULB80	.04/07/2022	.04/06/2023	1,996	8,982,419	4500	0	103,293	0	0		0	(103,293)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJYJYLNC83868	.01/28/2022	.01/27/2023	6,869	30,442,378	4432	0	2,581,604	0	348,352		348,352	(2,233,252)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBB	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			4	(212,110)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0IIFHX1UUR231	.03/21/2022	.03/21/2023	33,527	149,569,982	4461	0	12,925,101	0	2,223,129		2,223,129	(10,701,972)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOTD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.05/13/2022	.05/12/2023	3,324	13,375,410	4024	0	1,341,448	0	810,088		810,088	(531,361)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.03/07/2022	.03/07/2023	1,730	7,267,886	4201	0	77,061	0	0		0	(77,061)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0IIFHX1UUR231	.05/13/2022	.05/12/2023	5,289	21,282,354	4024	0	2,134,453	0	1,288,975		1,288,975	(845,477)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/21/2022	.04/21/2023	6,358	27,934,890	4394	0	1,396,217	0	51,392		51,392	(1,344,825)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMVMCJFT09	.04/14/2022	.04/14/2023	3,296	14,498,247	4399	0	1,326,518	0	299,761		299,761	(1,026,757)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGJYJYLNC83868	.08/06/2021	.08/05/2022	2,170	9,627,248	4437	64,506	0	0			0	(72,278)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUH3JPF6GFNF3BB653	.09/07/2021	.09/07/2022	4,524	20,448,616	4520	1,443,395	0	0			16,090	(2,033,799)	0	0	0	0	0	0	0001	

EOG-18

STATEMENT AS OF JUNE 30, 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 Option 9SRBS01S	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	.11/19/2021	.11/21/2022	712	3,478,747	.4886	172,934	0	0	3,132		3,132	(183,512)	0	0	0	0	0	0001	
S&P 500 Option 9SMSSORD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.11/12/2021	.11/14/2022	2,421	11,344,588	.4686	806,953	0	0	20,068		20,068	(902,507)	0	0	0	0	0	0001	
S&P 500 Option 9SCSSOKC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.02/18/2022	.02/21/2023	1,216	5,288,226	.4349	0	466,421	0	96,301		96,301	(370,120)	0	0	0	0	0	0001	
S&P 500 Option 9SSGADAU	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	0		0	(195,972)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSDQD	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	0		0	(689,281)	0	0	0	0	0	0001	
S&P 500 Option 9SCTS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1U08231	.05/27/2022	.05/26/2023	7,633	31,739,846	.4158	0	3,064,469	0	1,467,909		1,467,909	(1,596,559)	0	0	0	0	0	0001	
S&P 500 Option 9SMSSOSB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.03/28/2022	.03/28/2023	4,658	21,312,772	.4576	0	1,797,505	0	225,436		225,436	(1,572,069)	0	0	0	0	0	0001	
S&P 500 Option 9SCSSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.08/20/2021	.08/19/2022	48,902	217,206,546	.4442	15,162,212	0	0	149,106		149,106	(24,235,623)	0	0	0	0	0	0001	
S&P 500 Option 9MLS0TM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZQB8VD91ULB80	.08/06/2021	.08/05/2022	4,730	20,984,740	.4437	1,388,271	0	0	7,191		7,191	(2,323,886)	0	0	0	0	0	0001	
S&P 500 Option 9SCSSQJE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.08/13/2021	.08/12/2022	609	2,721,012	.4468	181,590	0	0	1,174		1,174	(287,283)	0	0	0	0	0	0001	
S&P 500 Option 9SCTMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1U08231	.02/14/2022	.02/14/2023	346	1,522,978	.4402	0	27,705	0	0		0	(27,705)	0	0	0	0	0	0001	
S&P 500 Option 9SMSSORN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/07/2022	.01/06/2023	2,149	10,050,937	.4677	0	782,197	0	36,731		36,731	(745,465)	0	0	0	0	0	0001	
S&P 500 Option 9SMSSOTB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.05/13/2022	.05/12/2023	5,629	22,650,477	.4024	0	2,271,665	0	1,371,836		1,371,836	(899,828)	0	0	0	0	0	0001	
S&P 500 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	24,655		24,655	(1,280,274)	0	0	0	0	0	0001	
S&P 500 Option 9SRBAOBH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	.03/14/2022	.03/14/2023	431	1,798,610	.4173	0	106,298	0	10,873		10,873	(95,424)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSDUD	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	83,933		83,933	(2,251,789)	0	0	0	0	0	0001	
S&P 500 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	4,226,180		4,226,180	(20,344,504)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOEE	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	4,077,427		4,077,427	(15,603,040)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.06/21/2022	.06/21/2023	830	3,249,765	.3915	0	258,728	0	266,153		266,153	7,425	0	0	0	0	0	0001	
S&P 500 Option 9SCSSOJT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.01/28/2022	.01/27/2023	2,565	11,367,695	.4432	0	964,014	0	130,081		130,081	(833,934)	0	0	0	0	0	0001	
S&P 500 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	73,868		73,868	(2,177,072)	0	0	0	0	0	0001	
S&P 500 Option 9SCSAOBN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	.06/28/2022	.06/28/2023	1,479	5,652,072	.3822	0	333,470	0	306,363		306,363	(27,107)	0	0	0	0	0	0001	
S&P 500 Option 9SUBMOAV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GCBY1R12	.05/20/2022	.05/19/2023	378	1,474,714	.3901	0	15,947	0	5,597		5,597	(10,350)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSODV	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	49,402		49,402	(1,829,328)	0	0	0	0	0	0001	
S&P 500 Option 9SMSSOSH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.04/28/2022	.04/28/2023	2,708	11,610,550	.4288	0	1,133,440	0	352,031		352,031	(781,409)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,509	24,874,469	.3822	0	2,593,125	0	2,445,026		2,445,026	(148,099)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSODJ	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	67,033		67,033	(2,880,245)	0	0	0	0	0	0001	
S&P 500 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	1,063,789		1,063,789	(5,120,999)	0	0	0	0	0	0001	
S&P 500 Option 9SRBMOAN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	.04/07/2022	.04/06/2023	1,113	5,008,734	.4500	0	37,063	0	0		0	(37,063)	0	0	0	0	0	0001	

EOG-19

STATEMENT AS OF JUNE 30, 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 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	569,856		569,856	(2,743,244)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 549300860IWFHX1UU8231	.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	Int . E58DKGJMYJYL8C3868	.03/14/2022	.03/14/2023	6,617	27,613,469	4173	0	2,727,996	0	960,989		960,989	(1,767,007)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.11/05/2021	.11/07/2022	6,998	32,873,315	4698	2,336,240	0	0	48,807		48,807	(2,534,473)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD9IULB80	.11/12/2021	.11/14/2022	386	1,807,580	4683	67,604	0	0	0		0	(75,486)	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	68,267		68,267	(3,270,463)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD9IULB80	.04/07/2022	.04/06/2023	832	3,744,175	4500	0	32,947	0	0		0	(32,947)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS2OEU	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	465,089		465,089	(2,238,901)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODY	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	68,078		68,078	(1,826,419)	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	7,772		7,772	(94,524)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKB	Fixed Annuity Hedge	N/A	Equity/Index	Int . E58DKGJMYJYL8C3868	.02/18/2022	.02/21/2023	793	3,586,596	4523	0	223,475	0	35,792		35,792	(187,684)	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	13,327		13,327	(3,262,002)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPFQFNF3BB653	.05/20/2022	.05/19/2023	8,787	34,281,250	3901	0	3,490,943	0	2,718,339		2,718,339	(772,604)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.09/21/2021	.09/21/2022	5,100	22,206,369	4354	1,727,251	0	0	68,182		68,182	(2,929,647)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS01M	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1G71XB011	.09/14/2021	.09/14/2022	1,838	8,166,326	4443	604,059	0	0	12,559		12,559	(934,658)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJG	Fixed Annuity Hedge	N/A	Equity/Index	Int . E58DKGJMYJYL8C3868	.08/13/2021	.08/12/2022	1,122	5,018,190	4473	331,433	0	0	2,106		2,106	(525,465)	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	0		0	(69,627)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD9IULB80	.10/14/2021	.10/14/2022	645	2,862,678	4438	204,089	0	0	9,010		9,010	(337,832)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	5,905	25,680,077	4349	0	2,257,180	0	467,646		467,646	(1,789,534)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMASOAD	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	5,083		5,083	(3,371,536)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBA	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	0		0	(357,164)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORT	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	414,427		414,427	(877,929)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.09/21/2021	.09/21/2022	42,412	184,669,906	4354	14,363,956	0	0	567,009		567,009	(24,363,171)	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	64,340		64,340	(1,726,135)	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	0		0	(24,914)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1G71XB011	.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 9SIFSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.02/14/2022	.02/14/2023	9,488	41,763,045	4402	0	3,649,653	0	607,179		607,179	(3,042,474)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORJ	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	55,928		55,928	(1,797,993)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQL	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	9,284		9,284	(2,272,316)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 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	737		737	(232,214)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	12/21/2021	12/21/2022	65,599	304,984,839	4649	24,430,990	0	0	1,046,522		1,046,522	(26,983,394)	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	39		39	(327,788)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/13/2022	05/12/2023	4,546	18,292,604	4024	0	1,834,604	0	1,107,900		1,107,900	(726,704)	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	0		0	(34,709)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9RBSOIQ	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	32,696		32,696	(2,433,264)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	1,219	5,026,351	4123	0	31,174	0	1,409		1,409	(29,766)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9RBSOJB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	05/20/2022	05/19/2023	42,501	165,811,701	3901	0	16,885,010	0	13,148,076		13,148,076	(3,736,934)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/14/2022	01/13/2023	5,643	26,312,463	4663	0	2,030,287	0	110,072		110,072	(1,920,215)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9RBSOIT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/19/2021	11/21/2022	1,155	5,426,144	4698	403,164	0	0	10,255		10,255	(425,612)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/21/2022	04/21/2023	327	1,436,727	4394	0	21,981	0	0		0	(21,981)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	12/21/2021	12/21/2022	745	3,602,224	4835	197,432	0	0	5,981		5,981	(224,994)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/21/2021	09/21/2022	656	2,856,349	4354	39,108	0	0	0		0	(81,984)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/13/2022	05/12/2023	13,451	54,125,344	4024	0	5,428,346	0	3,278,126		3,278,126	(2,150,220)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	12/28/2021	12/28/2022	6,475	30,991,616	4786	2,349,857	0	0	67,137		67,137	(2,158,325)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJMYJYLNC3868	10/21/2021	10/21/2022	676	3,198,677	4732	143,326	0	0	2,844		2,844	(224,469)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	01/14/2022	01/13/2023	387	1,804,523	4663	0	27,609	0	0		0	(27,609)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	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 9SIFSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	08/27/2021	08/26/2022	1,234	5,564,563	4509	376,148	0	0	3,163		3,163	(555,210)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	09/28/2021	09/28/2022	11,334	49,332,708	4353	3,857,032	0	0	176,856		176,856	(6,548,832)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/07/2022	01/06/2023	676	3,161,672	4677	0	70,797	0	0		0	(70,797)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/07/2022	02/07/2023	2,408	10,797,159	4484	0	896,759	0	111,320		111,320	(785,439)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	06/21/2022	06/21/2023	7,757	29,203,476	3765	0	1,760,994	0	1,818,775		1,818,775	57,781	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/28/2021	07/28/2022	5,399	23,759,055	4401	1,620,988	0	0	4,291		4,291	(2,777,070)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSODW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,318	20,010,001	4634	1,614,368	0	0	67,252		67,252	(1,804,273)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/13/2021	08/12/2022	4,491	20,065,788	4468	1,339,116	0	0	8,656		8,656	(2,118,532)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	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 9SMLSQA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZC8BVD91ULB80	10/14/2021	10/14/2022	1,643	7,313,157	4451	507,007	0	0	21,544		21,544	(846,287)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	5,993	26,735,852	4461	0	2,310,381	0	397,388		397,388	(1,912,993)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SMSSOSZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/13/2022	05/12/2023	6,850	27,563,647	4024	0	2,764,417	0	1,669,405		1,669,405	(1,095,012)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/07/2022	02/07/2023	481	2,156,741	4484	0	52,402	0	0		0	(52,402)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/07/2022	01/06/2023	381	1,781,948	4677	0	75,377	0	22		22	(75,355)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	02/14/2022	02/14/2023	371	1,633,020	4402	0	83,123	0	930		930	(82,193)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/07/2022	01/06/2023	3,047	14,250,910	4677	0	1,109,053	0	52,080		52,080	(1,056,972)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/21/2022	06/21/2023	1,378	5,187,881	3765	0	543,166	0	557,105		557,105	13,939	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/13/2021	08/12/2022	4,611	20,601,948	4468	1,374,897	0	0	8,887		8,887	(2,175,140)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOA1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/20/2021	08/19/2022	307	1,363,593	4442	11,852	0	0	0		0	(13,523)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	03/21/2022	03/21/2023	5,851	26,102,364	4461	0	2,255,638	0	387,972		387,972	(1,867,666)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	04/21/2022	04/21/2023	58,505	257,051,078	4394	0	24,091,879	0	5,579,897		5,579,897	(18,511,982)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/14/2021	09/14/2022	4,076	18,109,872	4443	1,339,577	0	0	27,851		27,851	(2,072,724)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSDTQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZOB8VD91ULB80	09/14/2021	09/14/2022	8,890	39,498,715	4443	2,921,698	0	0	60,745		60,745	(4,520,736)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOET	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	03/21/2022	03/21/2023	1,880	8,387,018	4461	0	724,765	0	124,660		124,660	(600,105)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2022	04/28/2023	10,125	43,410,938	4288	0	4,237,842	0	1,316,216		1,316,216	(2,921,626)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/07/2022	02/07/2023	2,718	12,187,159	4484	0	1,012,205	0	125,651		125,651	(886,554)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	07/14/2021	07/14/2022	5,523	24,159,259	4374	1,628,687	0	0	162		162	(2,906,327)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	466	1,921,476	4123	0	114,906	0	21,130		21,130	(93,776)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	05/20/2022	05/19/2023	812	3,294,617	4057	0	262,617	0	188,469		188,469	(74,148)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/28/2022	03/28/2023	349	1,596,856	4576	0	24,433	0	0		0	(24,433)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	3,568	13,635,290	3822	0	1,421,458	0	1,340,275		1,340,275	(81,183)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	02/07/2022	02/07/2023	507	2,273,322	4484	0	105,025	0	603		603	(104,422)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	01/28/2022	01/27/2023	1,848	8,190,059	4432	0	694,541	0	93,719		93,719	(600,823)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	04/07/2022	04/06/2023	594	2,673,125	4500	0	80,156	0	746		746	(79,409)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	01/21/2022	01/20/2023	359	1,578,860	4398	0	21,973	0	0		0	(21,973)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	08/13/2021	08/12/2022	386	1,724,648	4468	23,267	0	0	0		0	(31,780)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/14/2022	04/14/2023	589	2,587,236	4393	0	28,720	0	0		0	(28,720)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJO	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJLNC83868	10/21/2021	10/21/2022	1,192	5,423,338	4550	376,374	0	0	11,272		11,272	(537,481)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2022	06/14/2023	489	1,826,650	3735	0	32,177	0	27,272		27,272	(4,905)	0	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	0		0	(23,238)	0	0	0	0	0	0001	

EO6.22

STATEMENT AS OF JUNE 30, 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	Societe Generale ... 02RNE81BXP40T08PU41	.02/28/2022	.02/28/2023	2,230	9,753,886	.4374	0	844,718	0	170,532		170,532	(674,186)	0	0	0	0	0	0001	
Option 9SSGSOEQ	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	0		0	(1,394,111)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	B04/Merrill Lynch ... EYKN6V0ZCB8VD91ULB80	.06/07/2022	.06/07/2023	408	1,697,557	.4161	0	94,725	0	20,948		20,948	(73,778)	0	0	0	0	0	0001	
Option 9SMLA0DW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	5,316	23,619,254	.4443	1,747,103	0	0	36,324		36,324	(2,703,288)	0	0	0	0	0	0001	
Option 9SRBS010	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.01/07/2022	.01/06/2023	546	2,553,658	.4677	0	28,105	0	0		0	(28,105)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int ... E58DKGJMYJYLNC3868	.08/13/2021	.08/12/2022	1,239	5,535,852	.4468	369,442	0	0	2,388		2,388	(584,471)	0	0	0	0	0	0001	
Option 9SBS01Y	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.12/21/2021	.12/21/2022	1,264	5,876,627	.4649	471,889	0	0	20,165		20,165	(519,932)	0	0	0	0	0	0001	
Option 9SSGSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP40T08PU41	.06/28/2022	.06/28/2023	5,427	20,739,552	.3822	0	2,162,066	0	2,038,586		2,038,586	(123,481)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSRPFMYMJCXF09	.07/21/2021	.07/21/2022	7,992	34,834,650	.4359	1,299,339	0	0	73,825		73,825	(2,484,395)	0	0	0	0	0	0001	
Option 9SIFAOAB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.01/07/2022	.01/06/2023	1,029	4,812,664	.4677	0	59,660	0	0		0	(59,660)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP40T08PU41	.05/06/2022	.05/05/2023	1,949	8,036,390	.4123	0	81,158	0	6,357		6,357	(74,801)	0	0	0	0	0	0001	
Option 9SBS01Y	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.03/14/2022	.03/14/2023	610	2,545,597	.4173	0	30,293	0	0		0	(30,293)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.04/28/2022	.04/28/2023	2,375	10,182,813	.4288	0	994,062	0	308,742		308,742	(685,320)	0	0	0	0	0	0001	
Option 9SBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.07/14/2021	.07/14/2022	4,753	20,791,048	.4374	1,401,620	0	0	140		140	(2,501,136)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.03/28/2022	.03/28/2023	7,591	34,732,772	.4576	0	2,929,340	0	367,387		367,387	(2,561,953)	0	0	0	0	0	0001	
Option 9SBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.02/07/2022	.02/07/2023	1,171	5,250,612	.4484	0	68,798	0	0		0	(68,798)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSRPFMYMJCXF09	.11/12/2021	.11/14/2022	11,126	52,101,389	.4683	3,729,256	0	0	93,357		93,357	(4,168,952)	0	0	0	0	0	0001	
Option 9SBS1CN	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	300,047		300,047	(1,444,401)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	B04/Merrill Lynch ... EYKN6V0ZCB8VD91ULB80	.10/14/2021	.10/14/2022	5,090	22,590,743	.4438	1,610,567	0	0	71,099		71,099	(2,665,993)	0	0	0	0	0	0001	
Option 9SBS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.06/14/2022	.06/14/2023	11,312	42,255,750	.3735	0	4,626,755	0	4,725,429		4,725,429	98,674	0	0	0	0	0	0001	
S&P 500 OTC Call	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	68,415		68,415	(2,560,603)	0	0	0	0	0	0001	
Option 9SBS00H	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	.05/06/2022	.05/05/2023	487	2,008,067	.4123	0	66,606	0	17,535		17,535	(49,072)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int ... E58DKGJMYJYLNC3868	.03/14/2022	.03/14/2023	7,376	30,780,859	.4173	0	3,040,909	0	1,071,219		1,071,219	(1,969,691)	0	0	0	0	0	0001	
Option 9SBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.07/14/2021	.07/14/2022	631	2,760,183	.4374	98,815	0	0	2,519		2,519	(184,421)	0	0	0	0	0	0001	
Option 9SBS00F	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.07/28/2021	.07/28/2022	11,562	50,880,200	.4401	3,471,358	0	0	9,190		9,190	(5,947,116)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.10/28/2021	.10/28/2022	3,444	15,830,070	.4596	1,116,611	0	0	30,392		30,392	(1,455,982)	0	0	0	0	0	0001	
Option 9SBS00D	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPF6FNF3BB653	.07/28/2021	.07/28/2022	6,060	26,667,878	.4401	1,819,445	0	0	4,817		4,817	(3,117,066)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0WFHX1U08231	.10/21/2021	.10/21/2022	29,854	135,829,132	.4550	9,401,920	0	0	282,320		282,320	(13,461,366)	0	0	0	0	0	0001	
Option 9SBS0KL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int ... E58DKGJMYJYLNC3868	.05/20/2022	.05/19/2023	6,983	27,243,197	.3901	0	2,774,241	0	2,160,255		2,160,255	(613,986)	0	0	0	0	0	0001	

EO6.23

STATEMENT AS OF JUNE 30, 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 9SISM0AV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	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 9SUBMOAX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/21/2022	06/21/2023	739	2,782,180	3765	0	35,072	0	26,848		26,848	(8,224)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SISM0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	12/07/2021	12/07/2022	602	2,821,424	4687	43,192	0	0	0		0	(48,464)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GCT1XBU11	02/07/2022	02/07/2023	1,317	5,905,257	4484	0	37,205	0	0		0	(37,205)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFADAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/20/2021	08/19/2022	8,077	35,875,369	4442	1,370,425	0	0	0		0	(2,297,219)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GCT1XBU11	06/07/2022	06/07/2023	531	2,209,321	4161	0	68,929	0	14,599		14,599	(54,330)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GCT1XBU11	04/07/2022	04/06/2023	281	1,264,559	4500	0	6,323	0	0		0	(6,323)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	06/28/2022	06/28/2023	325	1,242,004	3822	0	15,911	0	11,207		11,207	(4,704)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/13/2021	08/12/2022	1,354	6,049,672	4468	403,733	0	0	2,610		2,610	(638,720)	0	0	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	1,945,941		1,945,941	(3,578,076)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/28/2021	09/28/2022	1,215	5,288,445	4353	413,472	0	0	18,959		18,959	(702,032)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYJLN8C3868	03/14/2022	03/14/2023	4,916	20,515,009	4173	0	2,026,723	0	713,952		713,952	(1,312,771)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOBE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	03/21/2022	03/21/2023	350	1,561,413	4461	0	19,362	0	0		0	(19,362)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SSGS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C0RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	7,949	34,569,168	4349	0	3,038,497	0	629,520		629,520	(2,408,977)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADOU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	03/28/2022	03/28/2023	1,431	6,547,569	4576	0	307,737	0	2,441		2,441	(305,295)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	07/14/2021	07/14/2022	1,893	8,280,550	4374	558,230	0	0	56		56	(996,139)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	05/06/2022	05/05/2023	613	2,527,607	4123	0	55,111	0	10,530		10,530	(44,580)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/21/2021	09/21/2022	16,726	72,828,182	4354	5,664,706	0	0	223,611		223,611	(9,608,092)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	387	1,741,581	4500	0	86,053	0	1,316		1,316	(84,737)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMSOL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	04/28/2022	04/28/2023	5,850	25,081,875	4288	0	2,448,531	0	760,480		760,480	(1,688,051)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/27/2021	08/26/2022	5,012	22,600,962	4509	1,527,760	0	0	12,845		12,845	(2,255,033)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GCT1XBU11	04/07/2022	04/06/2023	1,352	6,084,284	4500	0	545,957	0	87,459		87,459	(458,498)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0B1	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	10/21/2021	10/21/2022	19,031	86,586,863	4550	5,993,433	0	0	179,970		179,970	(8,581,204)	0	0	0	0	0	0	0	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	30		30	(145,915)	0	0	0	0	0	0	0	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	20		20	(254,088)	0	0	0	0	0	0	0	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	82,707		82,707	(2,437,588)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMSORX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	03/14/2022	03/14/2023	4,135	17,255,810	4173	0	1,704,740	0	600,527		600,527	(1,104,213)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYJLN8C3868	03/14/2022	03/14/2023	312	1,302,010	4173	0	7,681	0	0		0	(7,681)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGNF3BB653	10/21/2021	10/21/2022	442	2,011,003	4550	30,167	0	0	0		0	(38,148)	0	0	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SUBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.09/14/2021	.09/14/2022	422	1,874,967	4443	26,438	0	0	0		0	(43,451)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.06/07/2022	.06/07/2023	1,027	4,273,018	4161	0	45,741	0	2,831		2,831	(42,911)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.01/14/2022	.01/13/2023	252	1,175,038	4663	0	51,937	0	13		13	(51,924)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOOG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.12/28/2021	.12/28/2022	6,152	29,445,625	4786	2,232,636	0	0	63,788		63,788	(2,050,659)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.02/28/2022	.02/28/2023	3,018	13,200,551	4374	0	1,143,211	0	230,792		230,792	(912,419)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOOV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.09/28/2021	.09/28/2022	6,871	29,906,921	4353	2,338,245	0	0	107,215		107,215	(3,970,092)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWHFX1UUR231	.07/21/2021	.07/21/2022	515	2,244,725	4359	28,040	0	0	0		0	(48,617)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.04/07/2022	.04/06/2023	4,511	20,300,447	4500	0	1,821,607	0	291,811		291,811	(1,529,796)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.05/13/2022	.05/12/2023	568	2,285,570	4024	0	32,930	0	3,727		3,727	(29,203)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOED	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.11/05/2021	.11/07/2022	4,615	21,679,101	4698	1,540,690	0	0	32,187		32,187	(1,671,419)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.07/07/2021	.07/07/2022	5,694	24,815,192	4358	1,636,462	0	0	1		1	(3,042,452)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.07/07/2021	.07/07/2022	708	3,085,556	4358	108,614	0	0	21,754		21,754	(191,327)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.08/20/2021	.08/19/2022	285	1,265,876	4442	23,076	0	0	0		0	(32,848)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.10/21/2021	.10/21/2022	7,768	35,342,691	4550	1,289,643	0	0	111		111	(2,110,911)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOST	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.05/06/2022	.05/05/2023	5,227	21,552,698	4123	0	2,183,609	0	1,020,565		1,020,565	(1,163,044)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	323	1,299,716	4024	0	77,620	0	25,342		25,342	(52,279)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.02/28/2022	.02/28/2023	1,375	6,014,168	4374	0	316,773	0	5,689		5,689	(311,083)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V91ULB80	.09/14/2021	.09/14/2022	1,951	8,674,478	4446	637,420	0	0	13,101		13,101	(987,765)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.12/07/2021	.12/07/2022	4,084	19,140,687	4687	1,497,740	0	0	47,715		47,715	(1,562,550)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V91ULB80	.08/27/2021	.08/26/2022	9,250	41,711,673	4509	2,819,589	0	0	23,706		23,706	(4,161,823)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYYJLN8C3868	.01/28/2022	.01/27/2023	4,354	19,296,275	4432	0	1,636,382	0	220,807		220,807	(1,415,574)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.05/20/2022	.05/19/2023	5,445	21,242,905	3901	0	2,163,217	0	1,684,461		1,684,461	(478,756)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.10/21/2021	.10/21/2022	59,416	270,329,728	4550	18,711,881	0	0	561,879		561,879	(26,791,067)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,731	25,722,853	3822	0	2,681,568	0	2,528,417		2,528,417	(153,150)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.04/14/2022	.04/14/2023	206	904,874	4393	0	45,533	0	1,517		1,517	(44,016)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFN3BB653	.10/28/2021	.10/28/2022	6,454	29,665,295	4596	2,092,511	0	0	56,954		56,954	(2,728,486)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	2,789	11,716,840	4201	0	1,138,825	0	365,194		365,194	(773,632)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	.06/14/2022	.06/14/2023	2,060	7,715,874	3746	0	830,609	0	848,175		848,175	17,566	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	178,459		178,459	(3,113,247)	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9SIFSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMUCFX09	.05/20/2022	.05/19/2023	55,634	217,048,262	.3901	0	22,102,554	0	17,210,891		17,210,891	(4,891,663)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	.08/06/2021	.08/05/2022	1,202	5,332,697	.4437	82,114	0	0	0		0	(117,001)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.07/14/2021	.07/14/2022	5,662	24,767,287	.4374	1,669,677	0	0	.166		.166	(2,979,472)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLMOAV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC8B8VD91ULB80	.03/07/2022	.03/07/2023	654	2,747,513	.4201	0	26,101	0	0		0	(26,101)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOON	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	.08/13/2021	.08/12/2022	4,503	20,119,404	.4468	1,342,694	0	0	8,679		8,679	(2,124,193)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSMOIK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPF6FN3BB653	.06/07/2022	.06/07/2023	502	2,088,661	.4161	0	28,176	0	2,523		2,523	(25,653)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOIU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1GC71XB011	.11/19/2021	.11/21/2022	46,662	219,216,210	.4698	16,404,390	0	0	414,294		414,294	(17,194,715)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLSOTW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC8B8VD91ULB80	.10/14/2021	.10/14/2022	7,454	33,082,790	.4438	2,358,578	0	0	104,120		104,120	(3,904,187)	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	464,319		464,319	(1,776,806)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGMOAI	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	0		0	(10,778)	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	120,565		120,565	(3,234,571)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCAOBC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.10/14/2021	.10/14/2022	431	1,912,890	.4438	72,977	0	0	47		47	(153,232)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOAW	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets 5493001KJTI1GC8Y1R12	.05/27/2022	.05/26/2023	530	2,203,867	.4158	0	43,448	0	5,881		5,881	(37,567)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBAOBE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XB011	.12/21/2021	.12/21/2022	7,582	35,250,462	.4649	1,540,445	0	0	297		297	(1,945,180)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBMOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XB011	.09/07/2021	.09/07/2022	1,872	8,461,496	.4520	63,461	0	0	0		0	(52,199)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMUCFX09	.09/21/2021	.09/21/2022	10,971	47,769,818	.4354	3,715,622	0	0	146,672		146,672	(6,302,187)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.01/28/2022	.01/27/2023	349	1,546,716	.4432	0	22,097	0	0		0	(22,097)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPF6FN3BB653	.06/07/2022	.06/07/2023	522	2,171,875	.4161	0	21,924	0	1,207		1,207	(20,717)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBMOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XB011	.12/21/2021	.12/21/2022	318	1,478,455	.4649	25,135	0	0	0		0	(27,969)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.02/18/2022	.02/21/2023	201	874,123	.4349	0	13,055	0	0		0	(13,055)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMUCFX09	.09/28/2021	.09/28/2022	3,571	15,543,242	.4353	1,215,234	0	0	55,722		55,722	(2,063,339)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	.05/27/2022	.05/26/2023	5,746	23,893,247	.4158	0	2,306,883	0	1,105,018		1,105,018	(1,201,864)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSORZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	.03/28/2022	.03/28/2023	2,204	10,084,446	.4576	0	850,516	0	106,668		106,668	(743,847)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCAOBL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.04/28/2022	.04/28/2023	861	3,691,538	.4288	0	203,592	0	14,516		14,516	(189,076)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	.12/07/2021	.12/07/2022	4,295	20,129,591	.4687	1,575,121	0	0	50,180		50,180	(1,643,279)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCSIBP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	2,252	10,347,084	.4595	868,547	0	0	33,343		33,343	(982,715)	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	393,065		393,065	(1,553,954)	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	367,068		367,068	(1,404,655)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.01/07/2022	.01/06/2023	1,404	6,566,550	.4677	0	49,263	0	0		0	(49,263)	0	0	0	0		0001	

STATEMENT AS OF JUNE 30, 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 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	430,277		430,277	(2,071,319)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 549300860IWFHX1UU8231	.05/27/2022	.05/26/2023	5,046	20,982,479	.4158	0	2,025,849	0	970,401		970,401	(1,055,449)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.09/21/2021	.09/21/2022	4,801	20,904,466	.4354	1,625,987	0	0	64,185		64,185	(2,757,889)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO7H	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPF6FNF3BB653	.06/07/2022	.06/07/2023	5,057	21,040,559	.4161	0	2,051,326	0	999,448		999,448	(1,051,879)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPF6FNF3BB653	.02/28/2022	.02/28/2023	315	1,377,791	.4374	0	13,798	0	0		0	(13,798)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPF6FNF3BB653	.08/20/2021	.08/19/2022	2,270	10,082,591	.4442	703,820	0	0	6,921		6,921	(1,125,002)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBA0AB	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.01/28/2022	.01/27/2023	1,178	5,220,719	.4432	0	267,818	0	1,657		1,657	(266,162)	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	6		6	(341,106)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNGJPF6FNF3BB653	.04/28/2022	.04/28/2023	408	1,749,300	.4288	0	24,839	0	58		58	(24,781)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.11/19/2021	.11/21/2022	366	1,719,453	.4698	26,457	0	0	0		0	(25,345)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOOM	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI1GC8Y1R12	.01/21/2022	.01/20/2023	777	3,553,889	.4574	0	211,181	0	22,422		22,422	(188,759)	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	510,728		510,728	(1,954,396)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.05/27/2022	.05/26/2023	1,063	4,420,209	.4158	0	248,412	0	49,950		49,950	(198,463)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.06/21/2022	.06/21/2023	62,309	234,580,300	.3765	0	24,851,135	0	25,190,618		25,190,618	339,483	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RHIGC71XBU11	.12/07/2021	.12/07/2022	1,224	5,736,582	.4687	68,838	0	0	0		0	(75,365)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 549300860IWFHX1UU8231	.09/07/2021	.09/07/2022	1,243	5,618,397	.4520	86,489	0	0	0		0	(95,077)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,839	26,135,580	.3822	0	2,724,594	0	2,568,986		2,568,986	(155,608)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGMJYYYJLN8C3868	.05/20/2022	.05/19/2023	5,647	22,030,980	.3901	0	2,243,468	0	1,746,951		1,746,951	(496,517)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGMJYYYJLN8C3868	.06/07/2022	.06/07/2023	905	3,765,415	.4161	0	21,829	0	516		516	(21,313)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMAU	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	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	10,870		10,870	(1,449,609)	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	0		0	(147,027)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.02/14/2022	.02/14/2023	2,759	12,164,845	.4409	0	1,048,571	0	172,313		172,313	(876,258)	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	314,502		314,502	(1,513,987)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.03/21/2022	.03/21/2023	9,229	36,711,050	.4461	0	1,802,480	0	26,834		26,834	(1,775,646)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMAOW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8VD91ULB80	.04/07/2022	.04/06/2023	578	2,601,121	.4500	0	48,899	0	107		107	(48,792)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSRPFMYMCFXT09	.08/27/2021	.08/26/2022	3,411	15,381,461	.4509	1,039,742	0	0	8,742		8,742	(1,534,700)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	1,830	7,384,343	.4035	0	726,716	0	436,289		436,289	(290,427)	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	61,114		61,114	(1,079,794)	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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	Credit Suisse FB Int E58DKGMJYYJLN8C3868	08/20/2021	08/19/2022	1,089	4,836,979	4442	338,102	0	0	3,320		3,320	(539,704)	0	0	0	0	0	0001		
Option 9SCSSQJK	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	160		160	(251,800)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	1,506	5,875,448	3901	0	615,743	0	465,895		465,895	(149,848)	0	0	0	0	0	0001		
Option 9SBCS1DA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	12/14/2021	12/14/2022	2,177	10,094,466	4637	810,391	0	0	33,549		33,549	(905,936)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	07/21/2021	07/21/2022	1,173	5,112,743	4359	353,296	0	0	394		394	(637,211)	0	0	0	0	0	0001		
Option 9SBSO11	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	13,683		13,683	(2,402,159)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/05/2021	11/07/2022	671	3,152,043	4698	116,942	0	0	0		0	(120,874)	0	0	0	0	0	0001		
Option 9SMLAODP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	07/21/2021	07/21/2022	4,614	20,110,996	4359	1,377,185	0	0	1,549		1,549	(2,506,471)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGCB1YR12	07/14/2021	07/14/2022	5,508	24,093,644	4374	1,624,263	0	0	162		162	(2,898,434)	0	0	0	0	0	0001		
Option 9SUSOBS	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	228		228	(4,091,380)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	09/28/2021	09/28/2022	1,688	7,347,239	4353	321,074	0	0	1,232		1,232	(685,556)	0	0	0	0	0	0001		
Option 9SRBAOBC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	02/18/2022	02/21/2023	7,079	30,785,651	4349	0	1,610,119	0	32,141		32,141	(1,577,977)	0	0	0	0	0	0001		
S&P 500 OTC Call	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	0		0	(57,584)	0	0	0	0	0	0001		
Option 9SSGMAE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	04/07/2022	04/06/2023	496	2,232,104	4500	0	33,257	0	20		20	(33,236)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	04/14/2022	04/14/2023	9,809	43,086,915	4393	0	3,984,695	0	907,661		907,661	(3,077,035)	0	0	0	0	0	0001		
Option 9SIFSOEV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	09/14/2021	09/14/2022	573	2,545,868	4443	188,316	0	0	3,915		3,915	(291,382)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	05/06/2022	05/05/2023	1,185	4,886,158	4123	0	69,405	0	8,363		8,363	(61,042)	0	0	0	0	0	0001		
Option 9SMLMOBA	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	0	7,324		7,324	(2,366,630)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	03/07/2022	03/07/2023	796	3,344,068	4201	0	65,220	0	313		313	(64,906)	0	0	0	0	0	0001		
Option 9SCTMOAU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	07/28/2021	07/28/2022	279	1,227,779	4401	18,785	0	0	0		0	(25,247)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	07/07/2021	07/07/2022	3,572	15,567,240	4358	174,337	0	0	0		0	(317,348)	0	0	0	0	0	0001		
Option 9SCSMOCG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	7,608	29,681,547	3901	0	1,849,124	0	1,031,113		1,031,113	(818,012)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	09/07/2021	09/07/2022	644	2,910,899	4520	108,289	0	0	0		0	(152,117)	0	0	0	0	0	0001		
Option 9SRBAOBB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFNF3BB653	10/14/2021	10/14/2022	455	2,019,408	4438	27,031	0	0	0		0	(36,863)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPFQFNF3BB653	05/06/2022	05/05/2023	3,783	15,598,595	4123	0	1,580,370	0	738,626		738,626	(841,744)	0	0	0	0	0	0001		
Option 9SMSOSSR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/14/2022	06/14/2023	1,724	568,730	329.89	0	12,224	0	13,739		13,739	1,515	0	0	0	0	0	0001		
US Pacesetter Option 9USGSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/14/2022	06/14/2023	19,559	6,452,319	329.89	0	138,725	0	155,867		155,867	17,142	0	0	0	0	0	0001		
US Pacesetter Option 9USGSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	05/13/2022	05/12/2023	13,453	4,576,711	340.2	0	98,858	0	48,023		48,023	(50,836)	0	0	0	0	0	0001		
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/30/2022	06/30/2022	0	0	0	0	0	0	1,514,861		1,514,861	0	0	0	0	0	0	0	0001	
CASH MARGIN																								

STATEMENT AS OF JUNE 30, 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)					
0019999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants									508,790,001	651,259,920	0	290,829,719	XXX	290,829,719	(1,075,776,683)	0	0	0	0	XXX	XXX					
0079999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									508,790,001	651,259,920	0	290,829,719	XXX	290,829,719	(1,075,776,683)	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	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	0	XXX	XXX			
0359999999	Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	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	0	0	XXX	XXX		
0439999999	Total Purchased Options - Call Options and Warrants									508,790,001	651,259,920	0	290,829,719	XXX	290,829,719	(1,075,776,683)	0	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	0	0	0	XXX	XXX	
0459999999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX	
0479999999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	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	0	0	0	0	XXX	XXX
0499999999	Total Purchased Options									508,790,001	651,259,920	0	290,829,719	XXX	290,829,719	(1,075,776,683)	0	0	0	0	0	0	0	0	XXX	XXX	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	12,500	3,576,000	286.08	0	(12,546)	(3,703)		(3,703)	8,844	0	0	0	0	0	0	0001				
Trend 5 9CCSS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	22,276	6,609,289	296.7	26,151	0	0		0	14,625	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	5,805	1,708,353	294.29	7,299	0	(41)		(41)	8,771	0	0	0	0	0	0	0001				
Trend 5 9CCSS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	28,773	8,385,603	291.44	35,534	0	(1,091)		(1,091)	64,215	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	9,741	2,853,529	292.94	9,979	0	(253)		(253)	18,774	0	0	0	0	0	0	0001				
Trend 5 9CCSS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	8,728	2,581,742	295.8	9,111	0	(38)		(38)	11,141	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	15,945	4,464,122	279.97	0	0	(20,073)		(20,073)	(7,112)	0	0	0	0	0	0	0001				
Trend 5 9CCSS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	19,360	5,712,362	295.06	15,953	0	0		0	12,860	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	3,361	979,530	291.44	0	0	(1,921)		(1,921)	1,794	0	0	0	0	0	0	0001				
Trend 5 9CCSS0EG	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	0	(6,807)		(6,807)	4,677	0	0	0	0	0	0	0001				
Credit Suisse Balanced	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	0	(11,003)		(11,003)	5,896	0	0	0	0	0	0	0001				
Trend 5 9CCSS0ER	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		0	9,881	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	11,218	3,137,787	279.71	0	0	(6,901)		(6,901)	(9,642)	0	0	0	0	0	0	0001				
Trend 5 9CCSS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	12,357	3,507,411	283.84	0	0	(8,196)		(8,196)	6,602	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	2,040	573,199	280.98	0	0	(929)		(929)	(1,679)	0	0	0	0	0	0	0001				
Trend 5 9CCSS0FG	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	0	(38,336)		(38,336)	19,928	0	0	0	0	0	0	0001				
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	5,129,694	285.3	0	0	(17,884)		(17,884)	8,168	0	0	0	0	0	0	0001				
Trend 5 9CCSS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	5,129,694	285.3	0	0	(17,884)		(17,884)	8,168	0	0	0	0	0	0	0001				

E06.29

STATEMENT AS OF JUNE 30, 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 9C3S0EA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.01/14/2022	.01/13/2023	27,081	7,912,527	292.18	0	(27,491)	0	(1,585)		(1,585)	25,906	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0EC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.01/14/2022	.01/13/2023	19,637	5,708,083	290.68	0	(24,036)	0	(1,590)		(1,590)	22,446	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0FB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.05/13/2022	.05/12/2023	12,437	3,499,896	281.41	0	(7,646)	0	(13,146)		(13,146)	(5,500)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.01/21/2022	.01/13/2023	9,554	2,791,488	292.18	0	(5,770)	0	(559)		(559)	5,211	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0DK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.10/14/2021	.10/14/2022	13,676	3,976,023	290.73	14,650	0	0	(84)		(84)	27,160	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0FK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.06/14/2022	.06/14/2023	7,373	2,051,758	278.28	0	(5,937)	0	(12,718)		(12,718)	(6,781)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9M1XSOAL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	35	46,427	1326	0	(213,312)	0	(10,426)		(10,426)	202,886	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9M1XSOAH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	57,028	1296	267,432	0	0	(8,559)		(8,559)	296,051	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9M1XSOAF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	33	46,138	1398	177,012	0	0	(648)		(648)	89,503	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9M1XSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	39	52,265	1340	0	(238,792)	0	(6,837)		(6,837)	231,955	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9M1XSOAN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	42	49,171	1171	0	(249,119)	0	(103,238)		(103,238)	145,881	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1SSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.09/21/2021	.09/21/2022	3,079	4,198,463	1364	206,190	0	0	(415)		(415)	93,207	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1FSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.07/21/2021	.07/21/2022	3,613	5,127,172	1419	186,476	0	0	0		0	35,854	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1SSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.05/20/2022	.05/19/2023	4,671	5,208,772	1115	0	(300,076)	0	(206,378)		(206,378)	93,698	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1SSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGRNF3BB653	.03/21/2022	.03/21/2023	3,863	4,640,004	1201	0	(242,059)	0	(57,985)		(57,985)	184,074	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1FSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.06/21/2022	.06/21/2023	4,096	4,484,628	1095	0	(276,503)	0	(231,358)		(231,358)	45,144	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1SSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	.08/20/2021	.08/19/2022	3,449	4,551,507	1320	186,109	0	0	(291)		(291)	128,590	0	0	0	0	0	0001	
MSCI Emerging Markets 9M1FSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.11/19/2021	.11/21/2022	3,326	4,564,203	1372	195,672	0	0	(1,803)		(1,803)	126,790	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	15	30,728	2049	0	(272,870)	0	(50,599)		(50,599)	222,270	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	26	59,157	2275	491,218	0	0	(14,139)		(14,139)	465,004	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	52	90,299	1737	0	(977,080)	0	(919,226)		(919,226)	57,854	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	37	86,156	2329	611,388	0	0	(3,401)		(3,401)	484,163	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	31	71,111	2294	579,576	0	0	(11,478)		(11,478)	509,797	0	0	0	0	0	0001	
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	(34,500)		(34,500)	569,136	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	42	88,370	2104	0	(819,546)	0	(127,229)		(127,229)	692,317	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	32	72,597	2269	490,720	0	0	0		0	420,729	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	(738)		(738)	308,837	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	28	57,400	2050	0	(518,689)	0	(117,542)		(117,542)	401,147	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	26	53,879	2072	0	(496,359)	0	(80,148)		(80,148)	416,210	0	0	0	0	0	0001	

EOG-30

STATEMENT AS OF JUNE 30, 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 FLEX Call Option 9RFXSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	27	67,190	2489	494,829	0	0	(1,642)		(1,642)	217,601	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	22	48,822	2219	339,515	0	0	(769)		(769)	379,218	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	20	40,989	2049	0	(345,984)	0	(61,648)		(61,648)	284,337	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	23	46,688	2030	0	(433,488)	0	(113,821)		(113,821)	319,667	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	46	94,536	2055	0	(862,638)	0	(143,416)		(143,416)	719,222	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	25	55,525	2221	438,025	0	0	(16,166)		(16,166)	509,569	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	22	52,524	2387	409,156	0	0	(3,476)		(3,476)	260,620	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2021	.09/14/2022	36	81,222	2256	630,600	0	0	(2,561)		(2,561)	577,554	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	23	45,823	1992	0	(446,919)	0	(112,395)		(112,395)	334,525	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	32	73,154	2286	586,624	0	0	(16,303)		(16,303)	555,182	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	40	70,409	1760	0	(736,640)	0	(672,086)		(672,086)	64,554	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	20	46,161	2308	351,260	0	0	(2,147)		(2,147)	283,988	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	96,640	2196	826,980	0	0	(33,381)		(33,381)	955,561	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	30	74,170	2472	558,930	0	0	(2,404)		(2,404)	261,889	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	30	58,675	1956	0	(557,430)	0	(241,564)		(241,564)	315,866	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	22	50,582	2299	417,758	0	0	(6,856)		(6,856)	350,780	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	30	63,745	2125	0	(552,030)	0	(81,190)		(81,190)	470,840	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	28	57,683	2060	0	(492,072)	0	(115,970)		(115,970)	376,102	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	19	42,236	2223	0	(339,813)	0	(15,669)		(15,669)	324,144	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	37	83,027	2244	612,313	0	0	0		0	536,178	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	16	32,338	2021	0	(290,617)	0	(51,731)		(51,731)	238,886	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	32	56,906	1778	0	(558,432)	0	(508,783)		(508,783)	49,649	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/27/2022	.05/26/2023	41	78,333	1911	0	(781,424)	0	(383,306)		(383,306)	398,118	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/27/2022	.05/26/2023	31	59,877	1932	0	(556,484)	0	(266,506)		(266,506)	289,978	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	35	80,576	2302	562,730	0	0	(160)		(160)	427,448	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	32	78,396	2450	631,008	0	0	(2,951)		(2,951)	302,177	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	48	97,827	2038	0	(899,376)	0	(221,662)		(221,662)	677,714	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	31	72,178	2328	558,496	0	0	(4,249)		(4,249)	419,502	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	25	51,965	2079	0	(437,770)	0	(68,250)		(68,250)	369,520	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 Option	2000 FLEX Call	9RFXSOBP	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	36	81,953	2276	724,032	0	(12,985)		(12,985)	616,094	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOAX	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	24	56,211	2342	411,648	0	(2,465)		(2,465)	303,908	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOBX	Equity/Index	CBOE	529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	30	51,858	1729	0	(529,770)	0	(548,344)	(548,344)	(18,574)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOBF	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	22	51,643	2347	375,122	0	(2,637)		(2,637)	278,443	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOBF	Equity/Index	CBOE	529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	21	47,132	2244	388,605	0	(12,745)		(12,745)	405,191	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOAV	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	29	66,643	2298	521,362	0	(2,680)		(2,680)	422,227	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFXSOCT	Equity/Index	CBOE	529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	33	57,925	1755	0	(586,905)	0	(551,000)	(551,000)	35,905	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RFBSDV	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	.04/28/2022	.04/28/2023	4,684	9,091,457	1941	0	(902,308)	0	(355,962)	(355,962)	546,346	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOED	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.09/28/2021	.09/28/2022	2,273	5,144,322	2263	421,256	0	(2,196)		(2,196)	366,776	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEH	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.03/14/2022	.03/14/2023	3,310	6,528,644	1972	0	(664,406)	0	(184,284)	(184,284)	480,122	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RIFSOAD	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.01/28/2022	.01/27/2023	2,711	5,396,923	1991	0	(495,074)	0	(109,115)	(109,115)	385,959	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSODR	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.07/28/2021	.07/28/2022	2,385	5,446,100	2283	378,190	0	(28)		(28)	307,875	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSODX	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.08/13/2021	.08/12/2022	3,515	7,973,637	2268	570,877	0	(465)		(465)	501,144	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSODT	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.07/28/2021	.07/28/2022	3,701	8,372,920	2262	625,951	0	(59)		(59)	519,137	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RFBSDP	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	.08/27/2021	.08/26/2022	1,760	4,065,090	2310	301,428	0	(355)		(355)	220,664	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEF	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.03/14/2022	.03/14/2023	2,939	5,861,365	1994	0	(555,403)	0	(146,775)		(146,775)	408,628	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RFBSDT	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	.04/28/2022	.04/28/2023	2,716	5,323,713	1960	0	(496,112)	0	(189,842)		(189,842)	306,270	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEN	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.05/13/2022	.05/12/2023	5,100	9,296,229	1823	0	(914,598)	0	(641,042)		(641,042)	273,556	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOED	Equity/Index	BOA/Merrill Lynch	EYK6V0ZCB8VD91ULB80	.05/06/2022	.05/05/2023	3,373	6,330,210	1877	0	(611,593)	0	(340,688)		(340,688)	270,905	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RIFSOAB	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.01/14/2022	.01/13/2023	2,489	5,526,078	2220	0	(418,155)	0	(22,456)		(22,456)	395,699	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSODV	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.08/13/2021	.08/12/2022	2,644	6,055,421	2290	401,205	0	(278)		(278)	346,495	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RFBSDR	Equity/Index	RBC Capital Markets	ES71P3U3RHI G71XBU11	.02/28/2022	.02/28/2023	3,451	7,204,377	2088	0	(631,059)	0	(97,712)		(97,712)	533,347	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEU	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.03/21/2022	.03/21/2023	2,615	5,516,421	2110	0	(484,402)	0	(74,060)		(74,060)	410,342	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSODN	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.07/07/2021	.07/07/2022	2,160	4,982,450	2307	339,869	0	0		0	235,314	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEP	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.05/20/2022	.05/19/2023	2,539	4,600,922	1812	0	(445,756)	0	(336,304)		(336,304)	109,453	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RSGSOBL	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.09/28/2021	.09/28/2022	3,614	8,254,231	2284	629,741	0	(2,931)		(2,931)	544,248	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RSGSOBJ	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.09/21/2021	.09/21/2022	2,671	5,976,523	2238	469,350	0	(2,733)		(2,733)	461,124	0	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RSGSOBN	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.01/28/2022	.01/27/2023	3,322	6,651,209	2002	0	(587,053)	0	(125,336)		(125,336)	461,717	0	0	0	0	0001	
Russell Option	2000 OTC Call	9RMSOEB	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.09/14/2021	.09/14/2022	2,508	5,719,469	2280	408,319	0	(1,438)		(1,438)	370,637	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9MNSODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHJ3JPF6FN3B8653	.07/21/2021	.07/21/2022	2,374	5,435,131	.2289	.373,068	.0	.0	(2)		(2)	292,648	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9MNSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHJ3JPF6FN3B8653	.05/13/2022	.05/12/2023	3,035	5,591,472	.1842	.0	(.512,991)	.0	(355,295)		(355,295)	157,696	.0	.0	.0	.0	.0	.0001	
Russell 2000 OTC Call Option 9MNSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHJ3JPF6FN3B8653	.08/27/2021	.08/26/2022	3,856	8,991,421	.2332	.615,633	.0	.0	(628)		(628)	439,071	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSONC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	63	243,159	.3860	.0	(2,116,359)	.0	(2,209,094)		(2,209,094)	(92,735)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD1P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	45	213,644	.4748	.0	(1,444,688)	.0	(59,431)		(59,431)	1,385,257	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXS0CF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	11	53,777	.4889	.334,059	.0	.0	(7,884)		(7,884)	303,643	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	13	56,171	.4321	.0	(399,263)	.0	(159,631)		(159,631)	239,632	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	55	212,985	.3872	.0	(1,810,160)	.0	(1,890,128)		(1,890,128)	(79,968)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0AV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2021	.07/28/2022	42	187,119	.4455	1,121,646	.0	.0	(2,197)		(2,197)	1,983,291	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	11	53,616	.4874	.244,211	.0	.0	(3,894)		(3,894)	282,271	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD1J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	49	232,551	.4746	1,530,221	.0	.0	(54,532)		(54,532)	1,731,971	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	57	254,033	.4457	.0	(2,055,876)	.0	(438,958)		(438,958)	1,616,918	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0KA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	47	208,321	.4432	.0	(1,563,967)	.0	(285,579)		(285,579)	1,278,388	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0AP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	13	60,374	.4644	192,894	.0	.0	(1)		(1)	418,900	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	52	245,402	.4719	.834,616	.0	.0	(3,793)		(3,793)	1,551,434	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	90	429,717	.4775	2,522,430	.0	.0	(52,718)		(52,718)	2,864,731	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	81	323,123	.3989	.0	(2,186,109)	.0	(2,293,188)		(2,293,188)	(107,079)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0CT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	73	325,338	.4457	.0	(2,565,438)	.0	(389,874)		(389,874)	2,175,564	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0CL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	61	290,464	.4762	.0	(1,883,497)	.0	(83,481)		(83,481)	1,800,016	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0KK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	51	230,888	.4527	.0	(1,792,191)	.0	(275,071)		(275,071)	1,517,121	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0DN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	17	78,317	.4607	.334,464	.0	.0	(981)		(981)	620,767	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0DR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/06/2021	.08/05/2022	33	148,455	.4499	.844,844	.0	.0	(3,445)		(3,445)	1,466,470	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	68	315,123	.4634	1,029,925	.0	.0	(179)		(179)	2,276,377	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0CX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	60	265,402	.4423	.0	(2,096,205)	.0	(393,033)		(393,033)	1,703,172	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0AN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2021	.07/14/2022	11	51,851	.4714	.132,704	.0	.0	.0		.0	302,022	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0LE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	395	1,787,561	.4525	.0	(13,159,101)	.0	(2,582,896)		(2,582,896)	10,576,205	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0FP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	38	169,298	.4455	1,114,996	.0	.0	(41,857)		(41,857)	1,938,180	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSD0CP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	64	287,792	.4497	.0	(2,088,576)	.0	(298,994)		(298,994)	1,789,582	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SXFSD0M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	92	361,289	.3927	.0	(2,766,348)	.0	(2,893,876)		(2,893,876)	(127,528)	.0	.0	.0	.0	.0	.0001	

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STATEMENT AS OF JUNE 30, 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 9SXFSDHX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	81	392,781	4849	2,063,637	0	0	(61,846)		(61,846)	2,382,817	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	74	305,821	4133	0	(2,024,751)	0	(1,472,861)		(1,472,861)	551,890	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	45	214,927	4776	1,327,050	0	0	(44,791)		(44,791)	1,511,119	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	86	408,106	4745	1,783,038	0	0	(34,182)		(34,182)	2,782,456	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	61	274,185	4495	1,482,910	0	0	(37,885)		(37,885)	2,899,147	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	33	137,553	4168	0	(1,290,979)	0	(583,625)		(583,625)	707,354	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	54	244,647	4531	1,386,250	0	0	(9,938)		(9,938)	2,321,670	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	304,607	3905	0	(2,432,586)	0	(2,543,118)		(2,543,118)	(110,532)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	52	236,799	4554	0	(1,718,278)	0	(189,157)		(189,157)	1,529,121	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1G	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	35	161,281	4608	991,935	0	0	(25,275)		(25,275)	1,442,132	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	186	835,200	4490	4,123,241	0	0	(1,692)		(1,692)	8,196,175	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1B	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	55	220,540	4010	0	(1,851,383)	0	(1,399,494)		(1,399,494)	451,888	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	176	805,343	4576	4,073,221	0	0	(25,477)		(25,477)	6,989,831	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	216,376	4808	1,284,300	0	0	(26,220)		(26,220)	1,358,696	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0N	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	48	239,032	4980	944,880	0	0	(15,229)		(15,229)	998,856	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	39	177,404	4549	0	(1,458,149)	0	(217,349)		(217,349)	1,240,800	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	17	83,939	4938	469,659	0	0	(10,265)		(10,265)	425,146	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	205,302	4463	0	(1,699,800)	0	(360,789)		(360,789)	1,339,011	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	44	204,234	4642	1,160,500	0	0	(27,305)		(27,305)	1,715,326	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	43	194,793	4530	0	(1,367,873)	0	(266,369)		(266,369)	1,101,504	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	61	276,645	4535	0	(1,854,733)	0	(202,282)		(202,282)	1,652,451	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0N	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	37	167,910	4538	0	(1,126,835)	0	(150,340)		(150,340)	976,495	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	33	151,759	4599	0	(1,135,677)	0	(157,488)		(157,488)	978,188	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0B	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	52	242,716	4668	1,294,852	0	0	(28,787)		(28,787)	1,939,339	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2021	07/07/2022	48	213,876	4456	1,745,280	0	0	0		0	2,193,640	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	73	329,289	4511	1,538,399	0	0	(550)		(550)	3,103,400	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	13	60,853	4681	409,448	0	0	(13,693)		(13,693)	496,881	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0X	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	50	234,860	4697	1,163,850	0	0	(24,357)		(24,357)	1,769,633	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0X	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	64	289,508	4524	1,455,232	0	0	(34,116)		(34,116)	2,912,169	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SXF50KX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	321,322	4657	0	(1,805,742)	0	(304,511)		(304,511)	1,501,231	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50LC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	71	321,776	4532	0	(2,338,824)	0	(455,320)		(455,320)	1,883,504	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	75	303,458	4046	0	(2,379,788)	0	(1,779,885)		(1,779,885)	599,902	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	34	152,681	4491	971,788	0	0	(36,711)		(36,711)	1,660,105	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	187	851,054	4551	0	(4,995,497)	0	(768,041)		(768,041)	4,227,457	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	93	426,181	4583	0	(2,801,642)	0	(513,206)		(513,206)	2,288,436	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	65	307,269	4727	1,408,875	0	0	(27,874)		(27,874)	2,176,904	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	67	305,326	4557	0	(2,112,254)	0	(398,924)		(398,924)	1,713,330	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	162	744,871	4598	0	(4,743,551)	0	(853,732)		(853,732)	3,889,819	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	10	40,339	4034	0	(251,170)	0	(257,592)		(257,592)	(6,422)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	40	181,417	4535	0	(1,364,992)	0	(155,011)		(155,011)	1,209,981	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	71	333,210	4693	1,668,145	0	0	(35,200)		(35,200)	2,531,441	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	59	284,525	4822	1,636,778	0	0	(32,637)		(32,637)	1,732,964	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	54	243,913	4517	1,120,552	0	0	(385)		(385)	2,270,835	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	54	204,641	3790	0	(2,021,382)	0	(2,084,486)		(2,084,486)	(63,104)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	63	293,528	4659	0	(1,505,981)	0	(134,087)		(134,087)	1,371,894	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	76	348,538	4586	1,717,015	0	0	(10,439)		(10,439)	2,962,836	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	44	184,847	4201	0	(1,656,540)	0	(771,071)		(771,071)	885,468	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	77	294,104	3820	0	(2,756,677)	0	(2,841,508)		(2,841,508)	(84,831)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2021	12/14/2022	44	206,245	4687	1,509,860	0	0	(56,027)		(56,027)	1,695,255	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	216,748	4423	1,391,943	0	0	(44,792)		(44,792)	2,575,914	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	35	163,266	4665	0	(1,202,530)	0	(127,520)		(127,520)	1,075,010	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ER	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	16	75,069	4692	333,824	0	0	(2,363)		(2,363)	528,586	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	22	97,199	4418	0	(775,429)	0	(146,528)		(146,528)	628,901	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	22	84,915	3860	0	(819,984)	0	(779,794)		(779,794)	40,190	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	86	396,117	4606	1,851,692	0	0	(10,679)		(10,679)	3,230,611	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	167	778,846	4664	3,109,089	0	0	(15,694)		(15,694)	5,603,175	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	41	175,876	4290	0	(1,337,789)	0	(610,916)		(610,916)	726,873	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	57	274,944	4824	1,530,393	0	0	(47,720)		(47,720)	1,758,874	0	0	0	0	0	0	0001	

E06.35

STATEMENT AS OF JUNE 30, 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	71	350,132	4931	1,511,803	0	0	(40,541)		(40,541)	1,771,300	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/14/2021	48	216,467	4510	1,318,704	0	0	(47,203)		(47,203)	2,281,367	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/19/2021	47	227,804	4847	1,240,941	0	0	(23,782)		(23,782)	1,314,467	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	47	222,098	4725	1,523,881	0	0	(56,433)		(56,433)	1,718,024	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/07/2022	28	117,769	4206	0	(1,044,204)	0	(502,541)		(502,541)	541,663	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	289,780	4528	1,291,837	0	0	(414)		(414)	2,638,966	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/19/2021	45	214,791	4773	1,375,200	0	0	(29,912)		(29,912)	1,452,382	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	55	266,078	4838	899,085	0	0	(15,129)		(15,129)	1,473,560	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/28/2021	12	54,751	4563	248,602	0	0	(297)		(297)	469,915	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/20/2022	178	726,733	4083	0	(5,312,677)	0	(3,927,503)		(3,927,503)	1,385,174	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	225,236	4505	1,069,848	0	0	(399)		(399)	2,148,667	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	35	164,725	4706	1,174,355	0	0	(45,113)		(45,113)	1,319,062	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	49	228,200	4657	1,249,108	0	0	(28,399)		(28,399)	1,860,775	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2021	159	727,683	4577	2,823,993	0	0	(673)		(673)	5,981,336	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2022	46	205,898	4476	0	(1,606,780)	0	(334,729)		(334,729)	1,272,051	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2021	14	63,914	4565	256,283	0	0	(65)		(65)	538,300	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2021	46	212,827	4627	1,253,224	0	0	(30,529)		(30,529)	1,838,687	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2022	63	239,736	3805	0	(2,304,162)	0	(2,375,438)		(2,375,438)	(71,276)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2022	58	259,700	4478	0	(2,093,578)	0	(436,276)		(436,276)	1,657,302	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/21/2022	66	301,091	4562	0	(1,910,070)	0	(198,762)		(198,762)	1,711,308	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2022	46	207,747	4516	0	(1,556,740)	0	(309,084)		(309,084)	1,247,656	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2021	48	216,037	4501	1,037,086	0	0	(397)		(397)	2,077,007	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	98	470,569	4802	2,749,194	0	0	(88,826)		(88,826)	3,146,241	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2021	71	322,564	4543	1,539,848	0	0	(34,145)		(34,145)	3,133,103	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/21/2022	49	219,335	4476	0	(1,652,107)	0	(200,586)		(200,586)	1,451,521	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2021	55	263,660	4794	1,567,225	0	0	(51,310)		(51,310)	1,790,722	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2021	70	315,248	4504	1,668,170	0	0	(41,499)		(41,499)	3,283,893	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/26/2021	47	218,387	4647	1,576,427	0	0	(56,612)		(56,612)	1,897,289	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/14/2022	28	134,646	4809	0	(790,020)	0	(32,402)		(32,402)	757,618	0	0	0	0	0	0	0001	

E06.36

STATEMENT AS OF JUNE 30, 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 9SIXSOBH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	13	61,002	4692	348,777	0	0	(7,579)		(7,579)	468,553	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	43	209,224	4866	1,091,899	0	0	(20,332)		(20,332)	1,156,810	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	27	118,805	4400	0	(948,831)	0	(181,928)		(181,928)	766,903	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGMI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	14	61,296	4378	0	(391,734)	0	(169,125)		(169,125)	222,609	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	50	226,019	4520	1,342,550	0	0	(46,678)		(46,678)	2,340,214	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGHB	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	(120,850)		(120,850)	6,594,450	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGJM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	45	200,559	4457	0	(1,567,326)	0	(197,310)		(197,310)	1,370,016	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGHH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	225,242	4792	1,384,432	0	0	(29,061)		(29,061)	1,463,189	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGEB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	62	287,335	4634	1,244,359	0	0	(6,696)		(6,696)	2,205,467	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGHN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	11	53,472	4861	294,943	0	0	(6,740)		(6,740)	308,165	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	39	184,713	4736	1,179,984	0	0	(26,498)		(26,498)	1,332,164	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGJU	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	(1,542,827)		(1,542,827)	7,521,549	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGJY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	51	227,248	4456	0	(1,629,189)	0	(287,108)		(287,108)	1,342,082	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGEN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	47	214,082	4555	1,141,832	0	0	(7,588)		(7,588)	1,937,275	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGHT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	173	841,718	4865	4,258,049	0	0	(124,627)		(124,627)	4,932,668	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	209,383	4759	1,273,360	0	0	(27,397)		(27,397)	1,442,734	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGMS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	217	854,867	3939	0	(6,388,480)	0	(6,686,034)		(6,686,034)	(297,554)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGNG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	61	233,556	3829	0	(2,151,592)	0	(2,243,161)		(2,243,161)	(91,569)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGIR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/07/2022	01/06/2023	34	160,720	4727	0	(1,133,226)	0	(48,411)		(48,411)	1,084,815	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGFH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	49	218,924	4468	1,265,866	0	0	(35,186)		(35,186)	2,422,222	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGNI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	41	156,363	3814	0	(1,480,264)	0	(1,542,367)		(1,542,367)	(62,103)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGET	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2021	09/07/2022	55	254,021	4619	1,368,290	0	0	(11,610)		(11,610)	2,089,990	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGFF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	137	614,420	4485	3,408,012	0	0	(89,774)		(89,774)	6,607,979	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGJW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	52	232,338	4468	0	(1,625,202)	0	(281,298)		(281,298)	1,343,904	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGHL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	31	147,428	4756	978,701	0	0	(22,013)		(22,013)	1,032,861	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGLS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	49	205,094	4186	0	(1,868,398)	0	(833,276)		(833,276)	1,035,122	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGDL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	65	295,469	4546	1,253,392	0	0	(359)		(359)	2,593,524	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGDP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/06/2021	08/05/2022	47	213,437	4541	1,089,194	0	0	(3,854)		(3,854)	1,940,004	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSGP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	177	873,116	4933	3,883,380	0	0	(65,997)		(65,997)	4,111,194	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9SIXSOBX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	50	232,741	.4655	1,650,600	.0	(58,308)		(58,308)	1,992,530	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOEH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	60	275,695	.4595	1,327,038	.0	(7,877)		(7,877)	2,301,102	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOMY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	86	334,295	.3887	.0	(2,763,352)		(2,887,086)	(2,887,086)	(123,734)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOKE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	49	208,941	.4264	.0	(1,819,848)		(539,416)	(539,416)	1,280,432	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	50	223,514	.4470	1,163,098	.0	(549)		(549)	2,279,870	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOME	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	25	100,626	.4025	.0	(821,263)		(617,985)	(617,985)	203,277	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOKO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	48	219,207	.4567	.0	(1,742,373)		(253,016)	(253,016)	1,489,357	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOJE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	293	1,327,255	.4530	.0	(8,994,942)		(990,192)	(990,192)	8,004,750	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOBN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	44	212,412	.4828	1,103,388	.0	(21,132)		(21,132)	1,263,128	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	31	137,655	.4440	.0	(1,148,333)		(250,268)	(250,268)	898,065	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	204	976,897	.4789	5,871,732	.0	(193,907)		(193,907)	6,702,059	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOEF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	62	285,270	.4601	1,350,937	.0	(7,889)		(7,889)	2,350,448	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOLO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	31	137,838	.4446	.0	(1,176,456)		(255,038)	(255,038)	921,418	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOME	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	62	238,319	.3844	.0	(2,135,962)		(2,228,017)	(2,228,017)	(92,055)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOJI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	53	238,265	.4496	.0	(1,728,725)		(202,506)	(202,506)	1,526,219	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOJG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	29	123,147	.4246	.0	(1,106,546)		(335,465)	(335,465)	771,081	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOFN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	54	241,436	.4471	1,534,788	.0	(54,846)		(54,846)	2,695,540	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOVC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	52	230,265	.4428	.0	(1,802,151)		(335,467)	(335,467)	1,466,684	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOLI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	48	215,957	.4499	.0	(1,672,089)		(339,136)	(339,136)	1,332,952	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOJA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	72	330,299	.4587	.0	(1,986,153)		(197,842)	(197,842)	1,788,311	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	37	179,043	.4839	1,215,598	.0	(31,684)		(31,684)	1,122,860	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOGX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	373,644	.4853	2,009,854	.0	(38,176)		(38,176)	2,128,808	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOEB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	29	109,531	.3777	.0	(1,106,031)		(1,140,701)	(1,140,701)	(34,670)	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	42	190,061	.4525	1,115,646	.0	(38,287)		(38,287)	1,951,848	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	22	101,678	.4622	.0	(812,328)		(91,947)	(91,947)	720,381	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	16	78,279	.4892	383,728	.0	(6,876)		(6,876)	406,569	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/20/2021	.08/19/2022	61	281,481	.4614	1,286,020	.0	(7,264)		(7,264)	2,255,187	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	61	284,588	.4665	1,732,461	.0	(39,872)		(39,872)	2,304,492	.0	.0	.0	.0	.0	.0001	
S&P 500 FLEX OPTION 9SIXSODT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	51	196,548	.3854	.0	(1,732,470)		(1,784,569)	(1,784,569)	(52,099)	.0	.0	.0	.0	.0	.0001	

E06.38

STATEMENT AS OF JUNE 30, 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 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	(164,268)		(164,268)	1,287,145	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2021	.07/21/2022	43	190,516	.4431	1,096,971	0	0	(694)		(694)	2,092,432	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	(597)		(597)	3,596,781	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	(21,622)		(21,622)	2,369,796	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	(32,222)		(32,222)	1,924,861	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	(40,433)		(40,433)	1,551,026	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	(5)		(5)	605,230	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	(225,630)		(225,630)	1,322,316	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	(45,869)		(45,869)	1,509,687	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	(40,303)		(40,303)	2,546,986	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	193	888,271	.4602	0	(5,172,103)	0	(502,646)		(502,646)	4,669,457	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDBL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	9	45,450	.5050	131,706	0	0	(1,992)		(1,992)	153,791	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDDH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	62	278,523	.4492	0	(2,106,574)	0	(429,989)		(429,989)	1,676,585	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	11/26/2021	11/28/2022	4,989	23,270,991	.4664	1,705,481	0	0	(56,032)		(56,032)	1,958,116	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	.05/20/2022	.05/19/2023	6,983	27,747,230	.3974	0	(2,490,941)	0	(1,900,796)		(1,900,796)	590,145	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.04/28/2022	.04/28/2023	5,850	25,422,989	.4346	0	(2,245,594)	0	(654,643)		(654,643)	1,590,951	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.09/21/2021	.09/21/2022	10,971	49,537,356	.4515	2,683,800	0	0	(61,099)		(61,099)	5,055,915	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.08/27/2021	.08/26/2022	5,012	22,967,089	.4582	1,306,280	0	0	(8,629)		(8,629)	1,991,073	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	.08/13/2021	.08/12/2022	1,122	5,319,391	.4741	171,514	0	0	(548)		(548)	313,028	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.10/21/2021	.10/21/2022	59,416	294,659,392	.4959	6,655,186	0	0	(104,095)		(104,095)	11,941,410	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.06/21/2022	.06/21/2023	62,309	255,106,131	.4094	0	(14,412,508)	0	(14,556,192)		(14,556,192)	(143,684)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.02/07/2022	.02/07/2023	2,408	11,150,220	.4630	0	(689,133)	0	(67,265)		(67,265)	621,869	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOQI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.07/28/2021	.07/28/2022	5,399	24,143,950	.4472	1,389,317	0	0	(2,497)		(2,497)	2,480,533	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSOKI	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	.03/14/2022	.03/14/2023	7,376	31,162,567	.4225	0	(2,816,236)	0	(935,363)		(935,363)	1,880,874	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.09/28/2021	.09/28/2022	11,334	50,388,471	.4446	3,215,754	0	0	(107,508)		(107,508)	5,816,399	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOTA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/13/2022	.05/12/2023	6,850	28,192,066	.4116	0	(2,406,362)	0	(1,386,521)		(1,386,521)	1,019,841	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSDOC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.08/27/2021	.08/26/2022	3,411	15,569,100	.4564	924,382	0	0	(6,460)		(6,460)	1,398,972	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.08/27/2021	.08/26/2022	1,234	5,770,455	.4676	257,623	0	0	(1,332)		(1,332)	409,910	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSTOM	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	(212,404)		(212,404)	1,264,629	0	0	0	0	0001	

E06.39

STATEMENT AS OF JUNE 30, 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 9SIFSD0G	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/21/2021	.09/21/2022	42,412	201,290,321	.4746	5,749,231	0	0	(76,406)		(76,406)	12,939,493	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0T1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.06/07/2022	.06/07/2023	5,057	21,528,711	.4257	0	(1,770,207)	0	(810,864)		(810,864)	959,343	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0QU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.09/07/2021	.09/07/2022	4,524	21,055,917	.4654	1,083,511	0	0	(8,000)		(8,000)	1,608,434	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0R	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	0		0	498,635	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.11/12/2021	.11/14/2022	2,421	12,051,423	.4978	426,711	0	0	(6,816)		(6,816)	496,748	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.05/13/2022	.05/12/2023	1,045	4,538,414	.4343	0	(246,219)	0	(124,716)		(124,716)	121,503	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJUYJYLNB8C3868	.08/20/2021	.08/19/2022	48,902	236,755,121	.4841	5,496,732	0	0	(21,120)		(21,120)	10,883,430	0	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	(21,141)		(21,141)	1,198,417	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.04/28/2022	.04/28/2023	6,384	27,861,372	.4364	0	(2,382,743)	0	(680,438)		(680,438)	1,702,304	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUS0CB	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	(1,955)		(1,955)	587,419	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RII	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.03/14/2022	.03/14/2023	4,542	20,195,776	.4446	0	(1,189,794)	0	(302,174)		(302,174)	887,620	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.05/06/2022	.05/05/2023	5,227	22,072,105	.4223	0	(1,882,544)	0	(815,660)		(815,660)	1,066,884	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.03/28/2022	.03/28/2023	7,591	35,139,119	.4629	0	(2,676,863)	0	(309,938)		(309,938)	2,366,925	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.04/07/2022	.04/06/2023	1,352	6,358,686	.4703	0	(385,334)	0	(46,529)		(46,529)	338,805	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUS0BV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.07/14/2021	.07/14/2022	4,753	21,136,163	.4447	1,193,534	0	0	(49)		(49)	2,229,231	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0E	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	(109,532)		(109,532)	556,697	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.05/13/2022	.05/12/2023	4,546	18,857,854	.4148	0	(1,515,599)	0	(858,133)		(858,133)	657,465	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSD0E	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.06/14/2022	.06/14/2023	2,060	8,152,944	.3958	0	(597,438)	0	(607,501)		(607,501)	(10,064)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IR	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	(16,886)		(16,886)	2,019,017	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSD0EK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.11/12/2021	.11/14/2022	11,126	56,790,553	.5104	1,395,133	0	0	(20,650)		(20,650)	1,641,074	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.10/28/2021	.10/28/2022	7,736	36,045,041	.4659	2,211,640	0	0	(51,870)		(51,870)	2,952,383	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0D	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	5,427	21,067,234	.3882	0	(1,975,432)	0	(1,858,128)		(1,858,128)	117,303	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSD0DK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/21/2021	.09/21/2022	5,014	23,200,781	.4627	940,560	0	0	(15,732)		(15,732)	1,921,500	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/06/2023	2,149	10,292,163	.4789	0	(637,053)	0	(24,389)		(24,389)	612,665	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0FF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,509	25,195,363	.3871	0	(2,409,051)	0	(2,267,725)		(2,267,725)	141,325	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0EH	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	(202,425)		(202,425)	1,209,868	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSD0M	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/21/2021	.09/21/2022	16,726	76,476,792	.4572	3,581,818	0	0	(69,150)		(69,150)	7,040,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSD0FC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.05/20/2022	.05/19/2023	5,445	21,525,446	.3953	0	(2,001,773)	0	(1,537,667)		(1,537,667)	464,106	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.07/07/2021	.07/07/2022	5,694	25,589,405	.4494	1,191,306	0	0	0		0	2,433,690	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SBCS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	01/21/2022	01/20/2023	68,138	325,138,183	4772	0	(12,617,427)	0	(975,230)		(975,230)	11,642,197	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKE	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB	03/14/2022	03/14/2023	6,617	28,237,518	4267	0	(2,369,024)	0	(746,992)		(746,992)	1,622,032	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJU	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB	01/28/2022	01/27/2023	2,565	11,598,468	4522	0	(827,608)	0	(95,036)		(95,036)	732,572	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	09/14/2021	09/14/2022	8,890	43,053,559	4843	1,136,319	0	0	(8,607)		(8,607)	2,142,976	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/27/2022	05/26/2023	2,573	11,049,002	4294	0	(837,193)	0	(364,495)		(364,495)	472,698	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/05/2021	11/07/2022	6,998	33,422,308	4776	2,007,474	0	0	(35,762)		(35,762)	2,196,394	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2022	02/28/2023	3,018	13,459,284	4460	0	(990,862)	0	(176,041)		(176,041)	814,821	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2022	02/14/2023	2,759	12,939,655	4690	0	(619,878)	0	(67,020)		(67,020)	552,858	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	5,851	26,927,180	4602	0	(1,767,781)	0	(248,532)		(248,532)	1,519,249	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	5,046	21,265,761	4214	0	(1,862,208)	0	(858,515)		(858,515)	1,003,692	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/21/2022	03/21/2023	1,880	8,482,635	4512	0	(666,052)	0	(106,371)		(106,371)	559,682	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/05/2021	11/07/2022	4,615	22,312,141	4835	1,169,967	0	0	(18,883)		(18,883)	1,288,286	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/21/2021	07/21/2022	57,531	273,328,055	4751	6,088,483	0	0	(631)		(631)	14,715,433	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	3,568	14,083,895	3947	0	(1,171,948)	0	(1,098,815)		(1,098,815)	73,133	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	4,525	20,665,268	4567	0	(1,457,200)	0	(215,142)		(215,142)	1,242,058	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/21/2021	07/21/2022	4,614	20,533,315	4450	1,133,843	0	0	(614)		(614)	2,175,078	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/28/2021	09/28/2022	1,215	5,498,397	4525	290,781	0	0	(7,570)		(7,570)	556,043	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2022	04/14/2023	3,296	15,440,771	4685	0	(798,070)	0	(127,344)		(127,344)	670,726	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2021	07/14/2022	5,523	24,707,693	4474	1,302,996	0	0	(39)		(39)	2,476,352	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSOBR	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB	07/14/2021	07/14/2022	5,662	25,505,328	4505	1,239,252	0	0	(26)		(26)	2,404,244	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKG	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB	03/14/2022	03/14/2023	4,916	20,902,734	4252	0	(1,803,094)	0	(579,170)		(579,170)	1,223,925	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/28/2022	01/27/2023	1,848	8,450,497	4573	0	(543,024)	0	(57,201)		(57,201)	485,823	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	4,635	20,475,483	4418	0	(1,582,245)	0	(295,392)		(295,392)	1,286,853	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOUE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2021	09/14/2022	4,076	18,372,448	4507	1,178,412	0	0	(19,521)		(19,521)	1,885,171	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	5,629	23,069,500	4098	0	(2,030,652)	0	(1,181,384)		(1,181,384)	849,268	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	6,731	26,018,681	3866	0	(2,511,812)	0	(2,364,711)		(2,364,711)	147,101	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/14/2021	10/14/2022	7,454	36,060,216	4838	873,145	0	0	(16,921)		(16,921)	1,967,842	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	10/21/2021	10/21/2022	19,031	90,916,225	4777	3,573,261	0	0	(66,405)		(66,405)	5,784,650	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2022	02/07/2023	2,718	12,474,777	4590	0	(839,862)	0	(87,370)		(87,370)	752,493	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SIFS0E0	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	02/14/2022	02/14/2023	9,488	45,312,885	4776	0	(1,749,396)	0	(173,097)		(173,097)	1,576,299	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1C1	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	(309,962)		(309,962)	2,047,313	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0G0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/28/2021	07/28/2022	11,562	51,913,033	4490	2,855,219	0	0	(4,695)		(4,695)	5,153,734	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/07/2021	07/07/2022	4,125	18,250,526	4424	1,022,304	0	0	0		0	1,986,440	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	(45,650)		(45,650)	1,334,830	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/14/2022	03/14/2023	4,135	17,789,018	4302	0	(1,399,494)	0	(423,357)		(423,357)	976,137	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/20/2022	05/19/2023	55,634	236,040,041	4243	0	(12,335,449)	0	(8,677,831)		(8,677,831)	3,657,618	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/28/2022	04/28/2023	10,125	43,905,848	4336	0	(3,943,103)	0	(1,161,334)		(1,161,334)	2,781,770	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSOBT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GCY1R12	07/14/2021	07/14/2022	5,508	24,753,833	4494	1,236,831	0	0	(29)		(29)	2,382,845	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	4,131	19,738,786	4778	1,192,411	0	0	(37,476)		(37,476)	1,368,209	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	(298,676)		(298,676)	1,475,871	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOX	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	(48,258)		(48,258)	1,573,275	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/28/2021	09/28/2022	6,871	30,391,395	4423	2,039,768	0	0	(73,536)		(73,536)	3,634,411	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0E1	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	(19,579)		(19,579)	1,153,776	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/28/2021	07/28/2022	6,060	27,393,260	4520	1,393,306	0	0	(1,990)		(1,990)	2,562,759	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/13/2022	05/12/2023	13,451	58,861,307	4376	0	(2,972,732)	0	(1,475,204)		(1,475,204)	1,497,528	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0DW	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	(24,623)		(24,623)	1,542,086	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/28/2022	03/28/2023	4,707	21,819,110	4635	0	(1,641,126)	0	(188,293)		(188,293)	1,452,833	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/19/2021	11/21/2022	46,662	238,945,836	5121	6,495,817	0	0	(93,595)		(93,595)	6,743,974	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/20/2022	05/19/2023	8,787	35,755,357	4069	0	(2,684,297)	0	(1,992,663)		(1,992,663)	691,634	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	2,789	12,105,850	4341	0	(915,399)	0	(245,837)		(245,837)	669,561	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNB8C3868	08/13/2021	08/12/2022	1,239	5,744,549	4636	250,424	0	0	(976)		(976)	432,795	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0RU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/07/2022	03/07/2023	3,165	13,619,565	4303	0	(1,104,345)	0	(311,453)		(311,453)	792,892	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/07/2022	04/06/2023	4,511	20,915,567	4637	0	(1,452,156)	0	(191,221)		(191,221)	1,260,934	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/28/2022	03/28/2023	2,204	10,401,095	4719	0	(660,222)	0	(67,621)		(67,621)	592,601	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/07/2021	10/07/2022	4,673	21,211,822	4539	1,168,743	0	0	(33,547)		(33,547)	2,113,686	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	10/28/2021	10/28/2022	3,444	16,322,390	4739	827,074	0	0	(16,542)		(16,542)	1,139,877	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOZ	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	(51,464)		(51,464)	1,629,028	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0CS	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	(2)		(2)	1,861,380	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SBCS1CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	1,830	7,856,355	.4293	0	(.473,920)	0	(.247,233)		(.247,233)	226,687	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSORG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.12/07/2021	.12/07/2022	4,084	19,376,130	.4744	1,352,472	0	0	(.38,371)		(.38,371)	1,420,281	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSORM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.01/07/2022	.01/06/2023	3,047	14,721,184	.4831	0	(.831,440)	0	(.29,705)		(.29,705)	801,735	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBX	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.07/14/2021	.07/14/2022	1,893	8,372,455	.4423	502,084	0	0	(.27)		(.27)	923,417	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSOQM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.08/13/2021	.08/12/2022	4,817	22,176,649	.4604	1,057,513	0	0	(.4,451)		(.4,451)	1,793,272	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup Credit Suisse FB . 5493008G0WIFHX1UUB231	.05/27/2022	.05/26/2023	7,633	32,304,841	.4232	0	(.2,743,883)	0	(.1,247,516)		(.1,247,516)	1,496,366	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJS	Fixed Annuity Hedge	N/A	Equity/Index	Int . E58DKGJYJYYJLN8C3868	.12/14/2021	.12/14/2022	2,177	10,747,196	.4937	452,253	0	0	(.11,211)		(.11,211)	528,818	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSORK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.12/28/2021	.12/28/2022	5,394	26,184,202	.4854	1,732,403	0	0	(.43,715)		(.43,715)	1,590,920	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSOTM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.06/14/2022	.06/14/2023	11,312	45,953,077	.4062	0	(.2,737,877)	0	(.2,763,558)		(.2,763,558)	(.25,680)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSOSC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.03/28/2022	.03/28/2023	4,658	21,655,927	.4649	0	(.1,585,660)	0	(.178,341)		(.178,341)	1,407,319	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	(.550,317)		(.550,317)	3,712,038	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMYMCFXT09	.09/28/2021	.09/28/2022	3,571	15,731,326	.4405	1,098,676	0	0	(.42,041)		(.42,041)	1,933,176	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6VOZCB8VD9IULB80	.10/14/2021	.10/14/2022	1,643	7,747,813	.4716	272,929	0	0	(.6,177)		(.6,177)	556,207	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6VOZCB8VD9IULB80	.09/14/2021	.09/14/2022	1,951	9,212,759	.4722	342,702	0	0	(.3,199)		(.3,199)	615,479	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMYMCFXT09	.09/21/2021	.09/21/2022	5,100	22,996,920	.4509	1,263,151	0	0	(.29,337)		(.29,337)	2,372,209	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOT	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	(.29,358)		(.29,358)	1,529,125	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEL	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	(.343,999)		(.343,999)	1,847,532	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJF	Fixed Annuity Hedge	N/A	Equity/Index	Int . E58DKGJYJYYJLN8C3868	.08/13/2021	.08/12/2022	609	2,935,703	.4821	73,566	0	0	(.212)		(.212)	139,817	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEV	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	(.197,868)		(.197,868)	1,442,238	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOED	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	(.20,878)		(.20,878)	580,364	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6VOZCB8VD9IULB80	.09/14/2021	.09/14/2022	573	2,749,793	.4799	81,899	0	0	(.668)		(.668)	153,138	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCH	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.12/28/2021	.12/28/2022	6,152	29,828,403	.4849	1,995,600	0	0	(.50,897)		(.50,897)	1,834,135	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSOQJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.08/13/2021	.08/12/2022	4,491	20,539,319	.4573	1,059,012	0	0	(.4,846)		(.4,846)	1,769,679	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMYMCFXT09	.03/21/2022	.03/21/2023	63,735	308,501,619	.4840	0	(.11,576,392)	0	(.1,276,704)		(.1,276,704)	10,299,688	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0WIFHX1UUB231	.12/21/2021	.12/21/2022	65,599	330,908,252	.5044	10,761,470	0	0	(.256,846)		(.256,846)	12,709,736	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEJ	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	(.301,781)		(.301,781)	1,557,523	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSOSI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.04/28/2022	.04/28/2023	2,708	11,980,923	.4424	0	(.919,009)	0	(.245,300)		(.245,300)	673,708	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSSORC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJPFGFNF3BB653	.10/28/2021	.10/28/2022	6,454	30,009,422	.4650	1,881,595	0	0	(.45,100)		(.45,100)	2,503,413	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJT11GC8Y1R12	.08/13/2021	.08/12/2022	4,611	20,966,586	.4547	1,155,275	0	0	(.5,716)		(.5,716)	1,905,196	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 98BCS1CG	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	(254,733)		(254,733)	1,616,067	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98RBS0IN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	1,838	8,471,746	.4609	425,216	0	0	(5,166)		(5,166)	718,681	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMLJYYJLN8C3868	.01/28/2022	.01/27/2023	6,869	30,795,513	.4483	0	(2,371,550)	0	(291,368)		(291,368)	2,080,182	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSTOBT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.05/13/2022	.05/12/2023	5,289	21,588,799	.4082	0	(1,957,800)	0	(1,148,423)		(1,148,423)	809,377	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98BCS1CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	638	2,686,363	.4211	0	(191,339)	0	(104,768)		(104,768)	86,571	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98SGSOET	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4ROT8PU41	.02/28/2022	.02/28/2023	5,140	22,810,292	.4438	0	(1,751,442)	0	(321,593)		(321,593)	1,429,849	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98SGSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4ROT8PU41	.02/18/2022	.02/21/2023	51,486	242,937,721	.4719	0	(9,492,932)	0	(1,208,939)		(1,208,939)	8,283,993	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98BCS1CS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.04/21/2022	.04/21/2023	58,505	278,900,356	.4767	0	(12,126,437)	0	(1,859,121)		(1,859,121)	10,267,316	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CS1BK	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	(3,303)		(3,303)	1,872,717	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98WFS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXTO9	.09/21/2021	.09/21/2022	4,801	21,548,328	.4488	1,245,508	0	0	(30,878)		(30,878)	2,303,893	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MLSOUF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.11/26/2021	.11/28/2022	5,586	26,029,978	.4660	1,925,987	0	0	(63,870)		(63,870)	2,208,445	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98RBS0IP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/14/2021	.09/14/2022	5,316	24,325,484	.4576	1,326,680	0	0	(17,707)		(17,707)	2,201,687	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98RBS0JC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.05/20/2022	.05/19/2023	42,501	170,786,018	.4018	0	(14,115,954)	0	(10,639,922)		(10,639,922)	3,476,033	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98SGS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4ROT8PU41	.12/14/2021	.12/14/2022	5,389	25,487,545	.4730	1,705,130	0	0	(58,580)		(58,580)	1,939,645	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MLS0TN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.08/06/2021	.08/05/2022	4,730	21,370,850	.4518	1,157,447	0	0	(4,414)		(4,414)	2,033,097	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MSOR1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.12/28/2021	.12/28/2022	6,475	31,468,889	.4860	2,057,317	0	0	(51,407)		(51,407)	1,889,178	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98BCS1CC	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	(689,340)		(689,340)	2,293,824	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98UBSOCL	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	(90,063)		(90,063)	1,748,136	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MSOSQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.04/28/2022	.04/28/2023	2,375	10,283,631	.4330	0	(933,072)	0	(277,006)		(277,006)	656,066	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MSO00	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.08/13/2021	.08/12/2022	4,503	20,684,756	.4594	1,013,525	0	0	(4,382)		(4,382)	1,709,370	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSOKA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMLJYYJLN8C3868	.01/28/2022	.01/27/2023	4,354	19,500,826	.4479	0	(1,514,818)	0	(187,568)		(187,568)	1,327,250	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSTOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.05/27/2022	.05/26/2023	5,746	24,165,607	.4206	0	(2,149,213)	0	(996,812)		(996,812)	1,152,400	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSTOBL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.10/21/2021	.10/21/2022	29,854	139,917,637	.4687	7,005,838	0	0	(152,121)		(152,121)	10,766,063	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSOJK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMLJYYJLN8C3868	.05/20/2022	.05/19/2023	5,647	22,550,899	.3993	0	(1,952,648)	0	(1,481,751)		(1,481,751)	470,897	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98SGSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4ROT8PU41	.06/28/2022	.06/28/2023	6,839	26,626,963	.3893	0	(2,444,947)	0	(2,299,333)		(2,299,333)	145,614	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98MSOQS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.08/20/2021	.08/19/2022	2,270	10,235,839	.4509	611,068	0	0	(4,696)		(4,696)	1,011,411	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98CSTOCB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	.06/21/2022	.06/21/2023	38,476	149,214,160	.3878	0	(12,933,977)	0	(13,104,615)		(13,104,615)	(170,639)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98UBSOCL	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	(63,350)		(63,350)	1,284,572	0	0	0	0	0	0001	
S&P 500 OTC Call Option 98WFS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXTO9	.08/27/2021	.08/26/2022	5,339	24,723,147	.4631	1,244,630	0	0	(7,188)		(7,188)	1,939,963	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SMSS0TK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3B8653	.06/07/2022	.06/07/2023	4,970	20,986,670	.4223	0	(1,836,121)	0	(860,251)		(860,251)	975,870	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMSS0TE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3B8653	.05/13/2022	.05/12/2023	3,324	13,518,542	.4067	0	(1,257,983)	0	(743,909)		(743,909)	514,074	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMLS0TP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC88V091ULB80	.08/27/2021	.08/26/2022	9,250	42,558,418	.4601	2,310,746	0	0	(14,470)		(14,470)	3,553,595	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMLS0TZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC88V091ULB80	.10/14/2021	.10/14/2022	645	3,091,117	.4792	86,435	0	0	(1,754)		(1,754)	187,629	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMSSOSS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3B8653	.05/06/2022	.05/05/2023	3,783	16,096,173	.4255	0	(1,294,309)	0	(546,806)		(546,806)	747,503	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SBCS1BQ	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	(19,092)		(19,092)	782,891	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SBCS1CQ	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	(306,769)		(306,769)	1,703,123	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMLS0UD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC88V091ULB80	.10/14/2021	.10/14/2022	5,090	23,284,256	.4575	1,203,927	0	0	(36,547)		(36,547)	2,195,578	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SULBS0CE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.09/07/2021	.09/07/2022	3,429	15,734,755	.4589	948,643	0	0	(8,434)		(8,434)	1,374,288	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SMSS0OK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3B8653	.08/13/2021	.08/12/2022	6,915	33,676,880	.4870	715,133	0	0	(1,966)		(1,966)	1,388,819	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SCSS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Int E56DKGJYJYJLN8C3868	.01/28/2022	.01/27/2023	5,281	23,734,610	.4494	0	(1,788,168)	0	(215,489)		(215,489)	1,572,679	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SIFSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMVCJFT09	.04/14/2022	.04/14/2023	9,809	46,749,302	.4766	0	(2,002,689)	0	(296,653)		(296,653)	1,706,036	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SCTS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IWFHX1U08231	.03/21/2022	.03/21/2023	33,527	154,057,236	.4595	0	(10,264,398)	0	(1,457,049)		(1,457,049)	8,807,349	0	0	0	0	0	0001			
US Pacesetter Option 9USGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/14/2022	.06/14/2023	1,724	603,710	350.18	0	(1,307)	0	(2,778)		(2,778)	(1,471)	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SCTS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IWFHX1U08231	.12/07/2021	.12/07/2022	4,295	20,701,256	4819.85	1,238,951	0	0	(30,533)		(30,533)	1,303,741	0	0	0	0	0	0001			
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										311,793,975	(446,440,458)	0	(187,762,192)	XXX	(187,762,192)	731,300,072	0	0	0	0	XXX	XXX			
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										311,793,975	(446,440,458)	0	(187,762,192)	XXX	(187,762,192)	731,300,072	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	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	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	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										311,793,975	(446,440,458)	0	(187,762,192)	XXX	(187,762,192)	731,300,072	0	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	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	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	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	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	0	XXX	XXX
0989999999. Total Written Options										311,793,975	(446,440,458)	0	(187,762,192)	XXX	(187,762,192)	731,300,072	0	0	0	0	0	0	XXX	XXX	
BROOKFIELD ASSET MGMT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMT 112585AH7	D	Interest Rate	CME Group Inc 5493003SMIMGZRS9SHXL96	.01/22/2015	.01/15/2025	0	2,700,000	0.12613	0	0	2,519	0		0	0	0	0	0	21,523	0	92.48			
BROOKFIELD ASSET MGMT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMT 112585AH7	D	Interest Rate	CME Group Inc 5493003SMIMGZRS9SHXL96	.01/22/2015	.01/15/2025	0	2,700,000	-2.025	0	(108,587)	(27,945)	(8,814)		54,366	0	0	0	0	0	0	0	92.48		
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD499	2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc 5493003SMIMGZRS9SHXL96	.02/05/2015	.07/10/2024	0	4,850,000	0.119	0	0	4,288	0		0	0	0	0	0	34,532	0	92.19			

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STATEMENT AS OF JUNE 30, 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)	
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	(177,968)	(45,796)	(14,445)		89,103	0	0	0	0	0		82.19	
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL32217D	210676 CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL32217D	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	1.40186	0	0	28,604	0		0	0	0	0	0	71,067		103.12	
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	210676 COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBHS	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	1.40186	0	0	29,302	0		0	0	0	0	0	0	72,220		94.9
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	210676 COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBHS	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	-1.9425	0	(502,638)	(91,298)	(40,798)		251,655	0	0	0	0	0	0		94.9
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	210676 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	1.68771	0	0	18,485	0		0	0	0	0	0	0	38,075		90.37
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	210676 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	(195,900)	(55,531)	(15,901)		98,081	0	0	0	0	0	0		90.37
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB0W96	QUALCOMM Inc 747525AFO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	1.478	0	0	13,177	0		0	0	0	0	0	0	36,118		90.76
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB0W96	QUALCOMM Inc 747525AFO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	-2.008	0	(246,199)	(41,959)	(19,983)		123,264	0	0	0	0	0	0		90.76
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	0.21438	0	0	10,564	0		0	0	0	0	0	0	106,099		98.65
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	-2.229	0	(689,382)	(111,450)	(55,955)		345,152	0	0	0	0	0	0		98.65
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	15,409	0		0	0	0	0	0	0	88,414		87.01
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	(581,456)	(108,890)	(47,195)		291,117	0	0	0	0	0	0		87.01
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP91C	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	01/08/2028	0	10,000,000	0.13488	0	0	8,854	0		0	0	0	0	0	0	117,497		102.02
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	(586,364)	(116,358)	(47,594)		293,574	0	0	0	0	0	0		102.02
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	4,945	0		0	0	0	0	0	0	51,601		92.3
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	(283,649)	(60,435)	(23,023)		142,014	0	0	0	0	0	0		92.3
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	1.82886	0	0	15,007	0		0	0	0	0	0	0	27,171		88.21

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STATEMENT AS OF JUNE 30, 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)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENNS OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	-1.926	0	(167,800)	(43,335)	(13,620)		84,012	0	0	0	0	0		88.21
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	1.006	0	0	24,921	0		0	0	0	0	0	0	97,980	96.28
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	(634,334)	(92,360)	(51,487)		317,591	0	0	0	0	0	0	96.28
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB00IP	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	1.41129	0	0	11,148	0		0	0	0	0	0	0	34,258	95.5
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB00IP	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	(148,557)	(39,719)	(12,058)		74,378	0	0	0	0	0	0	95.5
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	26,371	0		0	0	0	0	0	0	54,343	89.5
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	(290,224)	(94,410)	(23,557)		145,306	0	0	0	0	0	0	89.5
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPM45	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	17,819	0		0	0	0	0	0	0	78,590	92.17
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPM45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	-2.142	0	(486,911)	(91,035)	(39,521)		243,781	0	0	0	0	0	0	92.17
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	11,081	0		0	0	0	0	0	0	65,877	89.01
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	(343,455)	(76,763)	(27,877)		171,957	0	0	0	0	0	0	89.01
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	1,782	0		0	0	0	0	0	0	4,596	85.43
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	(10,232)	(9,248)	(831)		5,123	0	0	0	0	0	0	85.43
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	2.23443	0	0	27,760	0		0	0	0	0	0	0	78,804	90.55
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	(445,786)	(91,000)	(36,183)		223,191	0	0	0	0	0	0	90.55
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	2.25043	0	0	31,496	0		0	0	0	0	0	0	111,803	104.44

E06.47

STATEMENT AS OF JUNE 30, 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

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JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692	B	Interest Rate	CME Group Inc	04/23/2015	06/30/2027	0	10,000,000	-2.1805	0	(796,559)	(109,025)	(64,654)		398,812	0	0	0	0	0		104.44
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBU7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2025	0	550,000	0.523	0	0	1,153	0		0	0	0	0	0	4,896		89.31
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2025	0	550,000	-2.337	0	(16,712)	(6,427)	(1,356)		8,367	0	0	0	0	0		89.31
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMB5) A7 44422PAU6	D	Interest Rate	CME Group Inc	11/05/2015	08/05/2022	0	14,000,000	1.36329	0	0	42,888	0		0	0	0	0	0	21,826		97.43
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMB5) A7 44422PAU6	D	Interest Rate	CME Group Inc	11/05/2015	08/05/2022	0	14,000,000	-1.8175	0	153,619	(129,345)	12,469		(76,912)	0	0	0	0	0		97.43
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc	11/05/2015	03/15/2023	0	4,750,000	0.826	0	0	13,918	0		0	0	0	0	0	19,989		86.07
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc	11/05/2015	03/15/2023	0	4,750,000	-1.91	0	(25,142)	(45,363)	(2,041)		12,588	0	0	0	0	0		86.07
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	0	8,250,000	0.12613	0	0	7,697	0		0	0	0	0	0	71,942		88.79
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	0	8,250,000	-2.48	0	(137,400)	(104,573)	(11,152)		68,792	0	0	0	0	0		88.79
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBNZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc	08/03/2015	08/15/2025	0	1,650,000	1.41129	0	0	5,580	0		0	0	0	0	0	14,584		90.15
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBNZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc	08/03/2015	08/15/2025	0	1,650,000	-2.255	0	(57,054)	(18,294)	(4,631)		28,565	0	0	0	0	0		90.15
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	1,782	0		0	0	0	0	0	6,260		88.57
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	(21,503)	(9,626)	(1,745)		10,766	0	0	0	0	0		88.57
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	0.1285	0	0	4,784	0		0	0	0	0	0	34,369		92.63
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	-2.01	0	(219,475)	(45,225)	(17,814)		109,884	0	0	0	0	0		92.63

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STATEMENT AS OF JUNE 30, 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)	
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AEO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	0.31657	0	0	6,604	0		0	0	0	0	0	34,390		91.11	
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AEO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	-2.128	0	(196,499)	(48,944)	(15,949)		98,381	0	0	0	0	0		91.11	
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	L3HARRIS TECH INC 502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	1.59786	0	0	14,038	0		0	0	0	0	0	0	31,105		101.88
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	L3HARRIS TECH INC 502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	(148,835)	(51,427)	(12,081)		74,517	0	0	0	0	0	0		101.88
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 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	1.41129	0	0	12,682	0		0	0	0	0	0	0	28,896		90.78
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 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	(201,037)	(37,029)	(16,318)		100,653	0	0	0	0	0	0		90.78
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2W1	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	1.41129	0	0	14,881	0		0	0	0	0	0	0	33,904		92.26
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2W1	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	-2.31	0	(158,378)	(51,667)	(12,855)		79,295	0	0	0	0	0	0		92.26
Preston Hollow Variable Rate Interest Rate Swap-R SL325IM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/17/2022	03/03/2027	0	3,700,000	0.05	0	0	606	0		0	0	0	0	0	0	40,000		101.36
Preston Hollow Fixed Rate Interest Rate Swap-P SL325IM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/17/2022	03/03/2027	0	3,700,000	-1.695	0	(317,244)	(20,557)	(25,750)		158,834	0	0	0	0	0	0		101.36
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	0.31657	0	0	6,280	0		0	0	0	0	0	0	34,173		88.56
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	-1.9565	0	(195,812)	(41,114)	(15,894)		98,037	0	0	0	0	0	0		88.56
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	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	8,432	0		0	0	0	0	0	0	70,053		91.84
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	-2.026	0	(359,657)	(90,115)	(29,192)		180,069	0	0	0	0	0	0		91.84
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	(8,833,643)	(1,678,072)	(717,002)	XXX	4,422,728	0	0	0	0	1,636,955	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	(8,833,643)	(1,678,072)	(717,002)	XXX	4,422,728	0	0	0	0	1,636,955	XXX	XXX	
1109999999. 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
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	(8,833,643)	(1,678,072)	(717,002)	XXX	4,422,728	0	0	0	0	1,636,955	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

E06.49

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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1409999999. Total Swaps										0	(8,833,643)	(1,678,072)	(717,002)	XXX	4,422,728	0	0	0	0	1,636,955	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										820,583,976	195,985,819	(1,678,072)	102,350,524	XXX	107,490,254	(344,476,611)	0	0	0	1,636,955	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										820,583,976	195,985,819	(1,678,072)	102,350,524	XXX	107,490,254	(344,476,611)	0	0	0	1,636,955	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2022 The change in fair value of the derivative hedging instrument is 99.8% 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

E06:50

STATEMENT AS OF JUNE 30, 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	
ESU2	13	0	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME	06/15/2022	3,740.1500	3,789.5000	(307,287)	(307,287)	32,078	0	0	0	32,078	136,500	0001	50	
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(307,287)	(307,287)	32,078	0	0	0	32,078	136,500	XXX	XXX
1579999999. Subtotal - Long Futures													(307,287)	(307,287)	32,078	0	0	0	32,078	136,500	XXX	XXX
ESU2	10	0	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME	06/15/2022	3,740.1500	3,789.5000	1,586,747	1,586,747	(24,675)	0	0	0	(24,675)	105,000	0001	50	
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													1,586,747	1,586,747	(24,675)	0	0	0	(24,675)	105,000	XXX	XXX
1649999999. Subtotal - Short Futures													1,586,747	1,586,747	(24,675)	0	0	0	(24,675)	105,000	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													1,279,460	1,279,460	7,403	0	0	0	7,403	241,500	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													1,279,460	1,279,460	7,403	0	0	0	7,403	241,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	1,410,666	32,283	1,272,057

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2022 The change in fair value of the derivative hedging instrument is 99.8% 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 JUNE 30, 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		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	106,833,247	(79,500,745)	106,833,247	106,833,247	(79,500,745)	106,833,247	241,500	241,500
Bank of America	Y	Y	687,526	0	1,087,000	(497,315)	1,087,000	(497,315)	0	0	0	0
Barclays Bank PLC	Y	Y	15,548,000	0	23,365,691	(8,405,758)	23,365,691	(8,405,758)	0	0	0	0
Citigroup	Y	Y	5,123,000	0	24,170,767	(19,318,835)	24,170,767	(19,318,835)	0	0	0	0
Credit Suisse FB Int	Y	Y	6,979,000	0	13,959,244	(6,585,606)	13,959,244	(6,585,606)	394,638	394,638	0	0
Morgan Stanley	Y	Y	8,708,000	0	28,360,711	(19,465,604)	28,360,711	(19,465,604)	187,107	187,107	0	0
RBC Capital Markets	Y	Y	3,277,000	0	14,561,046	(11,464,290)	14,561,046	(11,464,290)	0	0	0	0
Societe Generale	Y	Y	6,703,000	0	22,483,019	(13,748,104)	22,483,019	(13,748,104)	2,031,915	2,031,915	0	0
UBS	Y	Y	209,000	0	379,764	(220,546)	379,764	(220,546)	0	0	0	0
Wells Fargo	Y	Y	30,310,000	0	56,908,689	(28,555,389)	56,908,689	(28,555,389)	0	0	0	0
0299999999 - Total NAIC 1 Designation			77,544,526	0	185,275,931	(108,261,447)	185,275,931	(108,261,447)	2,613,660	2,613,660	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	(717,002)	0	0	4,422,728	0	4,422,728	1,636,954	0
0999999999 - Gross Totals			77,544,526	0	291,392,176	(187,762,192)	109,446,907	296,531,906	(187,762,192)	113,869,635	1,878,454	241,500
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					291,392,176	(187,762,192)						

STATEMENT AS OF JUNE 30, 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	4,199,978	4,250,000	4,249,951	12/31/2022	I
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807		(799,225)	(799,225)	(799,225)		V
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807		1,272,057	1,272,057	1,272,057		V
CBOE	Cash	529900RLNSGA90UPEH54		1,514,861	1,514,861	1,514,861		IV
0199999999 - Total				6,187,671	6,237,693	6,237,644	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		EYKN6V0ZCB8VD91ULB80	United States Treasury 1 5/8% Due 8/15/2029 FA15	431,650	470,000	XXX	08/15/2029	I
Bank of America		EYKN6V0ZCB8VD91ULB80	US TREASURY N/B 1 5/8% Due 5/15/2031 MN15	255,877	285,000	XXX	05/15/2031	I
Barclays Bank PLC		65GSEF7VJP5170UK5573	CASH	15,548,000	15,548,000	XXX		V
Credit Suisse FB Int		ES8DKGMJYYJLN8C3868	CASH	6,979,000	6,979,000	XXX		V
RBC Capital Markets		ES71P3U3RH1GC71XBUI1	CASH	3,277,000	3,277,000	XXX		V
Societe Generale		02RNE81BXP4ROT8PL41	CASH	6,703,000	6,703,000	XXX		V
Morgan Stanley		4PQUHNSJPFQFN38B653	CASH	8,708,000	8,708,000	XXX		V
Citigroup		5493008G0WFHX1UJ8231	CASH	5,123,000	5,123,000	XXX		V
UBS		5493001KJT11GCBY1R12	CASH	209,000	209,000	XXX		V
WellsFargo		KB1H1DSPRFMYMCFXT09	CASH	30,310,000	30,310,000	XXX		V
0299999999 - Total				77,544,526	77,612,000	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

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BNY Mellon Pittsburgh, PA		0.000	0	0	2,328,840	3,482,975	2,156,366	.XXX.
JP Morgan Chase Dallas, TX		0.000	0	0	6,050,967	49,344,931	20,811,787	.XXX.
JP Morgan Chase New York, NY		0.000	0	0	22,706,994	29,728,854	19,402,113	.XXX.
JP Morgan Chase San Antonio, TX		0.000	0	0	(24,936,916)	(24,218,455)	(28,781,446)	.XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	(7,624)	(7,624)	(7,926)	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	6,142,261	58,330,681	13,580,894	.XXX.
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,142,261	58,330,681	13,580,894	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	.XXX.
0599999. Total - Cash	XXX	XXX	0	0	6,142,261	58,330,681	13,580,894	.XXX.

STATEMENT AS OF JUNE 30, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
	VistaPharm		05/01/2022	7.598	08/01/2022	40,941	0	0
	VistaPharm		05/01/2022	7.598	08/01/2022	33,454	0	0
1829999999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					74,395	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					74,395	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					74,395	0	0
2509999999	Total Bonds					74,395	0	0
09248U-70-0	Blackrock Fed fund # 0081		06/30/2022	0.000		42,600,000	0	27,750
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					42,600,000	0	27,750
8609999999	Total Cash Equivalents					42,674,395	0	27,750

E14