



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 Addison, TX, US 75001

Main Administrative Office 15455 Dallas Parkway Addison, TX, US 75001 214-638-7100

Mail Address 1 National Life Drive Montpelier, VT, US 05604

Primary Location of Books and Records 1 National Life Drive Montpelier, VT, US 05604 802-229-3333

Internet Website Address www.nationallife.com

Statutory Statement Contact Jaime Lauren Steinhart 802-229-3770 StateReporting@nationallife.com 802-229-7282

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

DIRECTORS OR TRUSTEES

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

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 39F2A9083B0D46B... 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 October 2022 Janice Ellis

- 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.....

STATEMENT AS OF SEPTEMBER 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	19,823,335,264	0	19,823,335,264	18,660,390,760
2. Stocks:				
2.1 Preferred stocks	13,759,250	0	13,759,250	15,399,000
2.2 Common stocks	79,361,546	0	79,361,546	80,419,548
3. Mortgage loans on real estate:				
3.1 First liens	4,625,779,621	0	4,625,779,621	4,438,004,613
3.2 Other than first liens.....	30,893,567	0	30,893,567	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 (\$4,268,254), cash equivalents (\$28,900,000) and short-term investments (\$24,978)	33,193,232	0	33,193,232	28,241,147
6. Contract loans (including \$0 premium notes)	572,076,004	0	572,076,004	509,238,520
7. Derivatives	310,465,008	0	310,465,008	1,916,380,058
8. Other invested assets	1,272,136,169	0	1,272,136,169	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)	26,760,999,661	0	26,760,999,661	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	225,920,888	0	225,920,888	190,718,182
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,300,520	0	1,300,520	1,842,646
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	40,980,260	0	40,980,260	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	2,884,294	0	2,884,294	6,072,586
16.2 Funds held by or deposited with reinsured companies	3,614	0	3,614	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	49,797,512	0	49,797,512	17,031,353
18.2 Net deferred tax asset	181,158,137	67,584,291	113,573,846	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)	703	703	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	42,690,922	0	42,690,922	24,228,357
24. Health care (\$0) and other amounts receivable	73,200,688	73,200,688	0	0
25. Aggregate write-ins for other than invested assets	262,594,786	606,584	261,988,202	245,021,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,641,769,259	141,392,266	27,500,376,993	27,512,074,173
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	27,641,769,259	141,392,266	27,500,376,993	27,512,074,173
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Corporate Owned Life Insurance	261,467,973	0	261,467,973	244,941,110
2502. Items not allocated	637,960	117,731	520,229	80,104
2503. Leasehold Improvements	174	174	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	488,679	488,679	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	262,594,786	606,584	261,988,202	245,021,214

STATEMENT AS OF SEPTEMBER 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 \$ 20,873,936,937 less \$ 0 included in Line 6.3 (including \$ 197,329,750 Modco Reserve)	20,873,936,937	19,699,896,426
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	359,264	363,371
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	2,238,768,913	2,185,127,415
4. Contract claims:		
4.1 Life	47,750,447	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)	257,538	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 \$ 1,011 accident and health premiums	384,025	288,248
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	516,344	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	47,639,709	56,080,686
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,493,622, accident and health \$ 0 and deposit-type contract funds \$ 0	5,493,622	5,720,534
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	11,690,312	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	1,571,155	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	566,493	1,004,539
17. Amounts withheld or retained by reporting entity as agent or trustee	436,770	428,888
18. Amounts held for agents' account, including \$ 0 agents' credit balances	274,755	395,821
19. Remittances and items not allocated	41,381,826	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	421,205,153	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	30,460,340	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	1,779,357,172	1,670,791,312
24.08 Derivatives	202,732,561	1,351,568,859
24.09 Payable for securities	19,503,177	22,236,389
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	9,067,086	9,721,307
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,733,363,599	25,538,143,203
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	25,733,363,599	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)	1,149,516,984	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)	1,764,013,394	1,970,930,974
38. Totals of Lines 29, 30 and 37	1,767,013,394	1,973,930,974
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,500,376,993	27,512,074,177
DETAILS OF WRITE-INS		
2501. LIHTC Commitments	700,290	783,876
2502. Uncashed Checks Pending Escheatment	7,606,965	8,530,801
2503. Guaranty Fund	393,916	406,630
2598. Summary of remaining write-ins for Line 25 from overflow page	365,915	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,067,086	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

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	2,644,803,400	2,410,584,077	3,275,558,861
2. Considerations for supplementary contracts with life contingencies	205,898	292,808	292,808
3. Net investment income	278,772,079	1,003,922,053	1,440,219,891
4. Amortization of Interest Maintenance Reserve (IMR)	3,800,274	5,248,629	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	40,994,275	32,915,360	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	5,962,499	(871,858)	(1,634,456)
9. Totals (Lines 1 to 8.3)	2,974,538,425	3,452,091,069	4,774,331,194
10. Death benefits	135,195,551	151,160,151	194,968,286
11. Matured endowments (excluding guaranteed annual pure endowments)	467,293	211,157	364,258
12. Annuity benefits	105,558,081	99,968,556	129,798,647
13. Disability benefits and benefits under accident and health contracts	891,480	796,534	1,116,446
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	906,119,056	917,955,711	1,280,518,103
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	35,483,700	23,093,888	25,181,127
18. Payments on supplementary contracts with life contingencies	290,520	271,189	355,393
19. Increase in aggregate reserves for life and accident and health contracts	1,174,041,157	1,334,233,348	1,625,707,776
20. Totals (Lines 10 to 19)	2,358,046,838	2,527,690,534	3,258,010,036
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	539,135,901	519,921,338	697,217,646
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	197,312,383	171,125,630	267,345,182
24. Insurance taxes, licenses and fees, excluding federal income taxes	44,038,987	37,714,671	56,412,893
25. Increase in loading on deferred and uncollected premiums	(3,286,982)	6,667,486	6,951,942
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	47,097,631	96,946,136	133,772,228
28. Totals (Lines 20 to 27)	3,182,344,758	3,360,065,795	4,419,709,927
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(207,806,333)	92,025,274	354,621,267
30. Dividends to policyholders and refunds to members	208,405	175,458	(162,660)
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(208,014,738)	91,849,816	354,783,927
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,072,182)	(1,905,345)	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)	(195,942,556)	93,755,161	318,505,250
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 6,771,542 (excluding taxes of \$ 1,345,639 transferred to the IMR)	(8,449,132)	(957,325)	(10,845,025)
35. Net income (Line 33 plus Line 34)	(204,391,688)	92,797,836	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)	(204,391,688)	92,797,836	307,660,225
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	19,386,497	141,944,740	160,264,537
39. Change in net unrealized foreign exchange capital gain (loss)	(164,517)	(24,798)	(136,210)
40. Change in net deferred income tax	60,885,071	(18,602,648)	(28,200,186)
41. Change in nonadmitted assets	(27,522,719)	31,282,447	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	(36,463,682)	(141,824,219)	(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	(18,646,546)	(11,561,392)	2,743,343
54. Net change in capital and surplus for the year (Lines 37 through 53)	(206,917,583)	94,011,966	314,500,253
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,767,013,394	1,753,442,690	1,973,930,977
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	2,403,652	(4,762,208)	(6,251,976)
08.302. Change in COLI	16,526,862	15,458,384	20,423,088
08.303. Misc Income - MODCO Interest	(12,968,015)	(11,568,034)	(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)	5,962,499	(871,858)	(1,634,456)
2701. Funds Withheld Expense	47,505,881	96,978,480	133,871,060
2702. Miscellaneous Deductions	(427,763)	(35,099)	(101,587)
2703. Fines and Penalties	19,513	2,755	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)	47,097,631	96,946,136	133,772,228
5301. Ceding Commission	(18,646,546)	(11,561,392)	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)	(18,646,546)	(11,561,392)	2,743,343

STATEMENT AS OF SEPTEMBER 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	2,796,891,081	2,553,358,898	3,551,097,681
2. Net investment income	768,968,595	1,104,133,566	1,491,276,454
3. Miscellaneous income	8,174,790	1,164,126	1,105,006
4. Total (Lines 1 to 3)	3,574,034,466	3,658,656,590	5,043,479,141
5. Benefit and loss related payments	1,269,784,049	1,236,579,999	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	796,468,032	680,679,934	1,010,271,021
8. Dividends paid to policyholders	129,667	102,136	(211,211)
9. Federal and foreign income taxes paid (recovered) net of \$ 6,771,542 tax on capital gains (losses)	28,811,158	54,070,883	55,361,821
10. Total (Lines 5 through 9)	2,095,192,906	1,971,432,952	2,765,553,977
11. Net cash from operations (Line 4 minus Line 10)	1,478,841,560	1,687,223,638	2,277,925,164
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	895,853,286	1,830,511,093	2,297,976,461
12.2 Stocks	5,350,000	16,266,399	16,266,398
12.3 Mortgage loans	372,074,063	162,215,384	235,422,927
12.4 Real estate	0	0	0
12.5 Other invested assets	88,901,682	66,454,915	123,409,028
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	2,527,339,562	134,096,961
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,362,179,031	4,602,787,353	2,807,171,775
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,088,751,600	2,894,228,008	3,565,636,267
13.2 Stocks	708,400	16,558,823	17,048,783
13.3 Mortgage loans	554,739,886	825,351,351	1,159,042,562
13.4 Real estate	0	0	0
13.5 Other invested assets	124,054,430	135,818,130	206,105,756
13.6 Miscellaneous applications	35,274,178	0	(984,055)
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,803,528,494	3,871,956,312	4,946,849,313
14. Net increase (or decrease) in contract loans and premium notes	62,837,484	16,698,971	32,543,746
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,504,186,947)	714,132,070	(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	53,641,498	4,722,309	3,622,886
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(23,344,027)	(2,440,224,875)	(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)	30,297,471	(2,435,502,566)	(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)	4,952,084	(34,146,858)	(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)	33,193,232	29,357,967	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	1,625,380,686	1,420,110,507	2,028,094,178
3. Ordinary individual annuities	1,157,260,804	1,128,057,331	1,521,060,044
4. Credit life (group and individual)	0	0	0
5. Group life insurance	4,961	4,656	7,644
6. Group annuities	41,934,191	39,602,388	51,464,718
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	27,660	30,424	40,319
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	2,824,608,302	2,587,805,306	3,600,666,903
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	2,824,608,302	2,587,805,306	3,600,666,903
14. Deposit-type contracts	580,348	941,277	1,098,960
15. Total (Lines 13 and 14)	2,825,188,650	2,588,746,583	3,601,765,863
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (204,391,688)	\$ 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	\$ (204,391,688)	\$ 307,660,225
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,767,013,394	\$ 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	\$ 1,767,013,394	\$ 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) NONE
(3) NONE
(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	\$ (44,374,552)
2. 12 Months or Longer	\$ (7,359,411)

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

1. Less than 12 Months	\$ 255,313,541
2. 12 Months or Longer	\$ 33,409,867

(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

NOTES TO FINANCIAL STATEMENTS

- 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	12.8%
(2) Cash Equivalents	87.1%
(3) Short-Term Investments	0.1%
(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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 59,744,800	\$ 59,744,800	\$ -
(d) Excess Stock	\$ 2,501,100	\$ 2,501,100	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 69,245,900	\$ 69,245,900	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 4,028,299,781	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			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,147,840,916	\$ 3,241,383,947	\$ 2,106,195,362
2. Current Year General Account Total Collateral Pledged	\$ 3,147,840,916	\$ 3,241,383,947	\$ 2,106,195,362
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)

NOTES TO FINANCIAL STATEMENTS

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)	\$ 3,147,840,916	\$ 3,241,383,947	\$ 2,106,195,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,147,840,916	\$ 3,241,383,947	\$ 2,106,195,362
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	\$ 2,106,195,362	\$ 2,106,195,362	\$ -	\$ 2,106,195,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,106,195,362	\$ 2,106,195,362	\$ -	\$ 2,106,195,362
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,048,958,362	\$ 2,048,958,362	\$ -	\$ 2,048,958,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,048,958,362	\$ 2,048,958,362	\$ -	\$ 2,048,958,362

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

	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

NOTES TO FINANCIAL STATEMENTS

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					
Bonds	\$ -	\$ 3,168,197	\$ -	\$ -	\$ 3,168,197
Preferred Stock	\$ -	\$ 8,559,250	\$ -	\$ -	\$ 8,559,250
Common Stock	\$ 220,243	\$ 3,303,300	\$ 73,570,129	\$ 2,267,874	\$ 79,361,546
Cash, Cash Equivalents, and Short-Term Investments	\$ 4,268,254	\$ 24,978	\$ -	\$ 28,900,000	\$ 33,193,232
Derivatives	\$ 934,199	\$ 309,530,809	\$ -	\$ -	\$ 310,465,008
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,123,300,886	\$ 1,123,300,886
Total assets at fair value/NAV	\$ 5,422,696	\$ 324,586,534	\$ 73,570,129	\$ 1,154,468,760	\$ 1,558,048,119

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	\$ -	\$ 202,732,562	\$ -	\$ -	\$ 202,732,562
	\$ -	\$ 202,732,562	\$ -	\$ -	\$ 202,732,562

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	\$ 72,258,000	\$ -	\$ -	\$ (2,003,911)	\$ -	\$ 6,666,040	\$ -	\$ (3,350,000)	\$ -	\$ 73,570,129
	\$ 72,258,000	\$ -	\$ -	\$ (2,003,911)	\$ -	\$ 6,666,040	\$ -	\$ (3,350,000)	\$ -	\$ 73,570,129

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										
	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(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 - 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)

NOTES TO FINANCIAL STATEMENTS

Bonds	\$ 16,771,639,196	\$ 19,823,335,303	\$ 6,029,120	\$ 16,510,311,049	\$ 255,299,027	\$ -	\$ -
Preferred Stock	\$ 13,657,578	\$ 13,759,250	\$ -	\$ 13,657,578	\$ -	\$ -	\$ -
Common Stock	\$ 79,361,547	\$ 79,361,547	\$ 220,243	\$ 3,303,300	\$ 73,570,129	\$ 2,267,874	\$ -
Mortgage Loans	\$ 4,764,616,742	\$ 4,656,673,195	\$ -	\$ -	\$ 4,764,616,742	\$ -	\$ -
Cash, Cash Equivalents & Short-Term Investments	\$ 33,193,232	\$ 33,193,232	\$ 4,268,254	\$ 24,978	\$ -	\$ 28,900,000	\$ -
Derivative Asset	\$ 310,465,008	\$ 310,465,008	\$ 934,199	\$ 309,530,809	\$ -	\$ -	\$ -
Surplus Notes	\$ 97,714,059	\$ 95,740,648	\$ -	\$ 97,714,059	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,176,395,525	\$ 1,176,395,525	\$ -	\$ -	\$ -	\$ 1,123,300,886	\$ 53,094,638
Derivative Liability	\$ 202,732,562	\$ 202,732,562	\$ -	\$ 202,732,562	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 53,094,638	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 September 30, 2022	Unfunded Commitments as of September 30, 2022	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,267,874	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	28,900,000	-	Not applicable	Not applicable
Other Invested Assets	1,123,300,886	638,179,633	Not applicable	Not applicable

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

N/A

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

N/A

NOTE 26 Intercompany Pooling Arrangements

NONE

NOTE 27 Structured Settlements

NONE

NOTE 28 Health Care Receivables

N/A

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

N/A

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

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 SEPTEMBER 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

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: \$ 42,690,922

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: \$ 37,393,869
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 | \$ 36,750,643 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 100,000 | \$ 36,750,643 |
| 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 SEPTEMBER 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:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

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

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Life Insurance Company of the Southwest
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 \$ 4,656,673,188
- 1.14 Total Mortgages in Good Standing \$ 4,656,673,188
- 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) \$ 4,656,673,188
- 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 SEPTEMBER 30, 2022 OF THE Life Insurance Company of the Southwest

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
82627	06-0839705	12/01/2021	Swiss Re Life & Health Amer Inc	CT	YRT/I	.XXXL0	Authorized	2	01/01/2019
74900	63-0483783	12/01/2021	PartnerRe Life Reinsurance Company of America	CT	YRT/I	.XXXL0	Authorized	3	01/01/2019
87017	62-1003368	12/01/2021	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	.XXXL0	Authorized	2	01/01/2019
93572	43-1235868	12/01/2021	RGA Reinsurance Co	MO	YRT/I	.XXXL0	Authorized	2	01/01/2019
80659	82-4533188	12/01/2021	The Canada Life Assurance Company	MI	YRT/I	.XXXL0	Authorized	2	12/31/2018
88099	75-1608507	12/01/2021	Optimum Re Insurance Company	TX	YRT/I	.XXXL0	Authorized	3	07/10/2020
74900	63-0483783	12/01/2021	PartnerRe Life Reinsurance Company of America	CT	YRT/I	.XXXL0	Authorized	3	01/01/2019
80659	82-4533188	12/01/2021	The Canada Life Assurance Company	MI	YRT/I	.XXXL0	Authorized	2	12/31/2018
93572	43-1235868	12/01/2021	RGA Reinsurance Co	MO	YRT/I	.XXXL0	Authorized	2	01/01/2019
82627	06-0839705	12/01/2021	Swiss Re Life & Health Amer Inc	CT	YRT/I	.XXXL0	Authorized	2	01/01/2019
93572	43-1235868	07/01/2022	RGA Reinsurance Co	MO	YRT/I	.XXXL0	Authorized	2	01/01/2019
82627	06-0839705	07/01/2022	Swiss Re Life & Health Amer Inc	CT	YRT/I	.XXXL0	Authorized	2	01/01/2019
88099	75-1608507	09/01/2022	Optimum Re Insurance Company	TX	YRT/I	.XXXL0	Authorized	3	07/10/2020
82627	06-0839705	01/01/2022	Swiss Re Life & Health Amer Inc	CT	YRT/I	.XXXL0	Authorized	2	01/01/2019

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

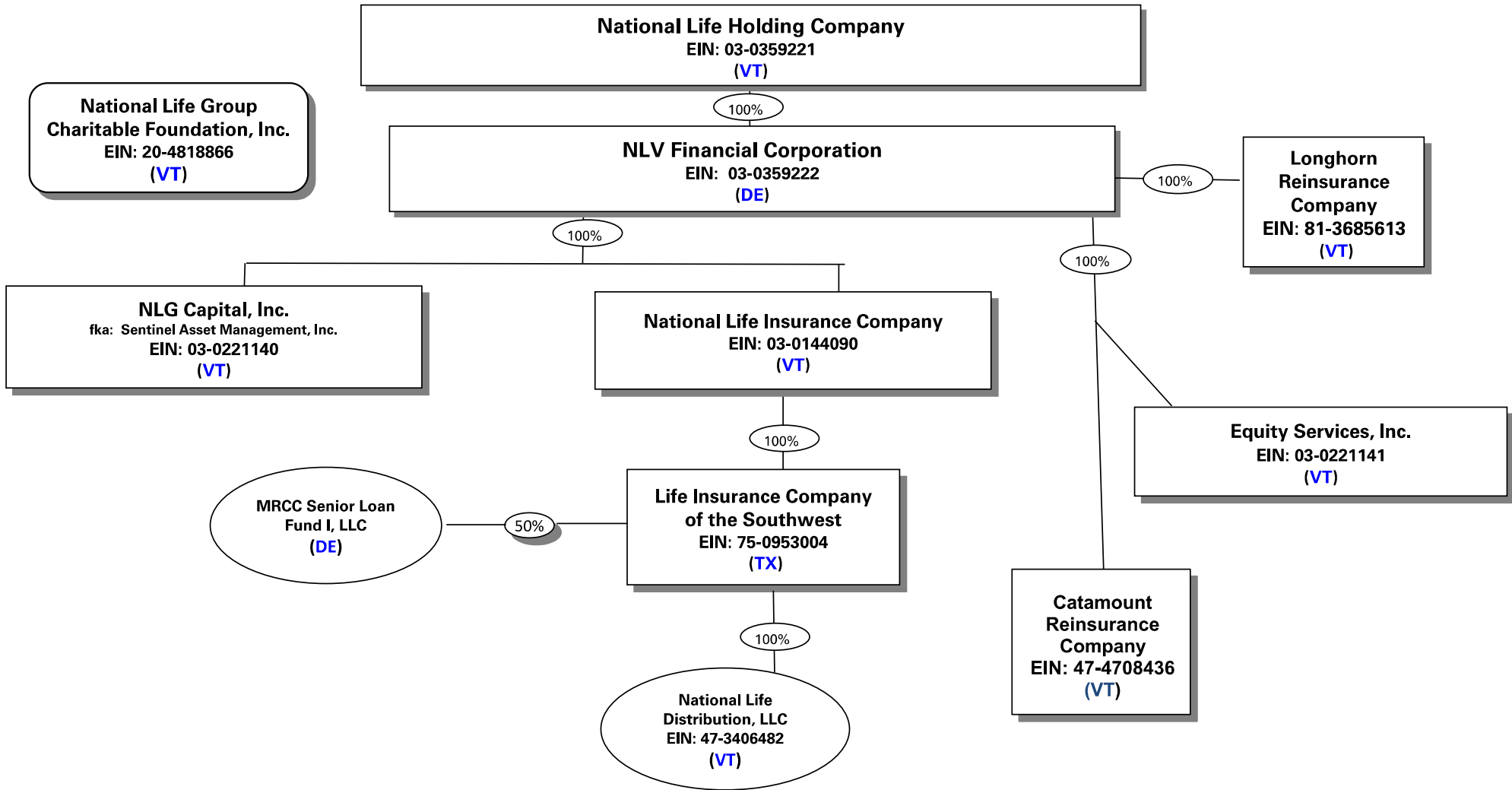
Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	12,445,128	15,760,829	131	0	28,206,088	0
2. Alaska	AK	L	3,271,224	666,934	182	0	3,938,339	0
3. Arizona	AZ	L	26,937,077	14,852,734	209	0	41,790,020	0
4. Arkansas	AR	L	4,726,992	3,824,947	99	0	8,552,038	0
5. California	CA	L	473,415,758	283,225,217	337	0	756,641,312	0
6. Colorado	CO	L	27,702,561	9,462,980	711	0	37,166,253	47,108
7. Connecticut	CT	L	10,926,404	6,677,046	0	0	17,603,450	0
8. Delaware	DE	L	5,132,033	4,427,206	0	0	9,559,238	0
9. District of Columbia	DC	L	7,804,431	966,544	0	0	8,770,975	0
10. Florida	FL	L	136,714,682	125,882,443	158	0	262,597,284	71,710
11. Georgia	GA	L	43,743,231	38,357,111	39	0	82,100,381	0
12. Hawaii	HI	L	24,800,192	9,251,941	0	0	34,052,133	0
13. Idaho	ID	L	2,755,213	1,611,638	39	0	4,366,890	0
14. Illinois	IL	L	38,378,556	14,140,665	52	0	52,519,272	0
15. Indiana	IN	L	6,873,838	5,573,928	30	0	12,447,796	0
16. Iowa	IA	L	2,857,156	749,806	0	0	3,606,962	0
17. Kansas	KS	L	4,530,345	2,655,736	206	0	7,186,287	0
18. Kentucky	KY	L	7,258,516	1,377,691	40	0	8,636,247	0
19. Louisiana	LA	L	8,117,495	16,883,532	5,445	0	25,006,472	0
20. Maine	ME	L	991,783	1,108,310	0	0	2,100,093	0
21. Maryland	MD	L	39,582,436	24,819,761	0	0	64,402,197	0
22. Massachusetts	MA	L	14,062,327	8,334,120	0	0	22,396,447	0
23. Michigan	MI	L	16,120,826	95,799,588	39	0	111,920,452	0
24. Minnesota	MN	L	26,846,205	623,480	26	0	27,469,711	0
25. Mississippi	MS	L	4,632,513	3,797,474	458	0	8,430,445	0
26. Missouri	MO	L	12,531,552	2,077,897	40	0	14,609,490	0
27. Montana	MT	L	2,764,373	137,085	222	0	2,901,679	0
28. Nebraska	NE	L	5,578,953	881,552	(9)	0	6,460,496	0
29. Nevada	NV	L	97,708,014	33,838,047	52	0	131,546,113	0
30. New Hampshire	NH	L	1,595,925	1,631,010	0	0	3,226,935	0
31. New Jersey	NJ	L	66,947,497	25,006,943	0	0	91,954,439	0
32. New Mexico	NM	L	5,112,506	2,946,049	568	0	8,059,123	0
33. New York	NY	N	29,049,468	4,999,979	0	0	34,049,448	0
34. North Carolina	NC	L	40,947,031	48,735,071	39	0	89,682,141	0
35. North Dakota	ND	L	8,894,651	413,262	195	0	9,308,107	0
36. Ohio	OH	L	26,645,637	17,871,514	0	0	44,517,151	0
37. Oklahoma	OK	L	8,909,676	12,170,585	2,726	0	21,082,988	14,338
38. Oregon	OR	L	13,858,700	2,925,331	0	0	16,784,031	0
39. Pennsylvania	PA	L	27,309,647	17,751,613	0	0	45,061,260	119,410
40. Rhode Island	RI	L	3,889,097	1,456,432	0	0	5,345,529	0
41. South Carolina	SC	L	12,262,932	17,248,190	0	0	29,511,122	0
42. South Dakota	SD	L	599,937	92,499	0	0	692,436	0
43. Tennessee	TN	L	13,558,372	10,131,396	0	0	23,689,767	0
44. Texas	TX	L	188,669,382	254,548,062	16,040	0	443,233,485	87,070
45. Utah	UT	L	15,475,638	14,246,808	187	0	29,722,633	228,760
46. Vermont	VT	L	4,891,508	2,875,980	0	0	7,767,488	0
47. Virginia	VA	L	37,441,942	19,805,531	52	0	57,247,525	11,950
48. Washington	WA	L	26,809,209	9,078,929	39	0	35,888,177	0
49. West Virginia	WV	L	2,097,804	2,911,660	0	0	5,009,464	0
50. Wisconsin	WI	L	10,503,609	3,048,291	0	0	13,551,900	0
51. Wyoming	WY	L	1,333,336	1,499,540	312	0	2,833,188	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	104,937	16,731	0	0	121,667	0
55. U.S. Virgin Islands	VI	N	11,312	0	0	0	11,312	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	2,771,097	17,350	0	0	2,788,447	0
59. Subtotal	XXX		1,618,900,662	1,199,194,995	28,666	0	2,818,124,323	580,348
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		104,226	0	0	0	104,226	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		674,375	0	0	0	674,375	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		1,619,679,264	1,199,194,995	28,666	0	2,818,902,925	580,348
96. Plus Reinsurance Assumed	XXX		0	0	0	0	0	0
97. Totals (All Business)	XXX		1,619,679,264	1,199,194,995	28,666	0	2,818,902,925	580,348
98. Less Reinsurance Ceded	XXX		184,007,475	0	0	0	184,007,475	0
99. Totals (All Business) less Reinsurance Ceded	XXX		1,435,671,788	1,199,194,995	28,666	0	2,634,895,449	580,348
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien	XXX		2,771,097	17,350	0	0	2,788,447	0
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		2,771,097	17,350	0	0	2,788,447	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

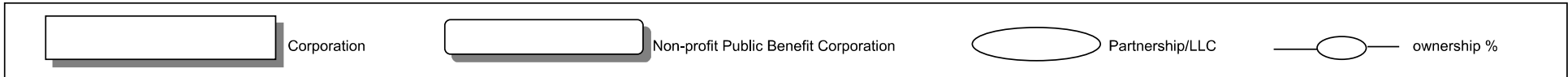
(a) Active Status Counts:

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

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



12



STATEMENT AS OF SEPTEMBER 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.	N/A

AUGUST FILING

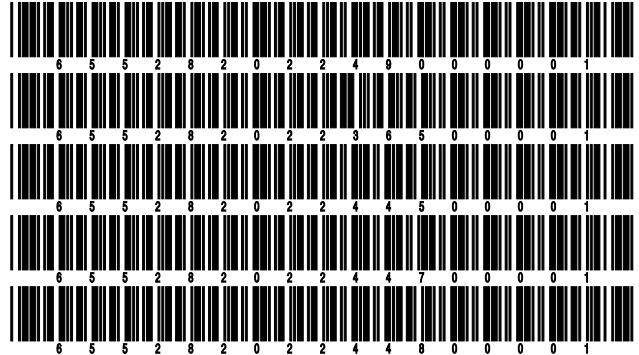
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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]



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. Misc.	(1,013)	(1,013)	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	488,679	488,679	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims	365,915	0
2597. Summary of remaining write-ins for Line 25 from overflow page	365,915	0

STATEMENT AS OF SEPTEMBER 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	537,919,644	1,135,460,000
2.2 Additional investment made after acquisition	16,820,242	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	372,074,063	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)	4,656,673,195	4,474,007,372
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	4,656,673,195	4,474,007,372
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,656,673,195	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	33,889,119	25,195,595
2.2 Additional investment made after acquisition	90,165,311	187,980,868
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	97,973	121,769
5. Unrealized valuation increase (decrease)	17,230,031	163,612,355
6. Total gain (loss) on disposals	1,495,738	116,323
7. Deduct amounts received on disposals	88,901,682	123,409,028
8. Deduct amortization of premium and depreciation	14,511,271	23,341,829
9. Total foreign exchange change in book/adjusted carrying value	(164,517)	(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)	1,272,136,168	1,232,835,466
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,272,136,168	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	2,140,429,560	3,728,980,659
3. Accrual of discount	8,688,531	12,333,686
4. Unrealized valuation increase (decrease)	2,156,466	(3,347,820)
5. Total gain (loss) on disposals	(8,362,168)	18,829,262
6. Deduct consideration for bonds and stocks disposed of	956,748,932	2,484,715,931
7. Deduct amortization of premium	33,126,662	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	7,209,965	23,138,886
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,916,456,063	18,756,209,303
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	19,916,456,063	18,756,209,303

STATEMENT AS OF SEPTEMBER 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)	10,411,584,877	196,141,898	193,753,229	111,611,442	10,256,628,618	10,411,584,877	10,525,584,988	9,772,683,676
2. NAIC 2 (a)	8,300,338,840	242,433,973	84,652,329	(134,707,882)	8,103,854,304	8,300,338,840	8,323,412,602	8,052,930,506
3. NAIC 3 (a)	665,519,911	168,557,303	13,053,763	16,714,470	655,630,228	665,519,911	837,737,921	679,428,293
4. NAIC 4 (a)	116,800,136	7,179,055	403,883	(3,084,237)	100,710,314	116,800,136	120,491,071	100,611,933
5. NAIC 5 (a)	16,464,668	17,258	3,523,870	7,412	16,636,806	16,464,668	12,965,468	18,490,477
6. NAIC 6 (a)	3,178,657	0	10,460	0	36,554,783	3,178,657	3,168,197	36,597,722
7. Total Bonds	19,513,887,089	614,329,487	295,397,534	(9,458,795)	19,170,015,053	19,513,887,089	19,823,360,247	18,660,742,607
PREFERRED STOCK								
8. NAIC 1	5,200,000	0	0	0	5,200,000	5,200,000	5,200,000	5,200,000
9. NAIC 2	8,491,000	0	0	68,250	9,357,250	8,491,000	8,559,250	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	13,691,000	0	0	68,250	14,557,250	13,691,000	13,759,250	15,399,000
15. Total Bonds and Preferred Stock	19,527,578,089	614,329,487	295,397,534	(9,390,545)	19,184,572,303	19,527,578,089	19,837,119,497	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 \$0 ; NAIC 4 \$24,978 ; NAIC 5 \$0 ; NAIC 6 \$0

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	24,978	xxx	24,978	994	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	351,851	0
2. Cost of short-term investments acquired	13,965	352,272
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(126,177)	0
6. Deduct consideration received on disposals	214,661	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)	24,978	351,851
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,978	351,851

STATEMENT AS OF SEPTEMBER 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	305,231,723
3. Unrealized Valuation increase/(decrease)	(488,998,934)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(65,253,847)
6. Considerations received/(paid) on terminations	208,816,637
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)	105,610,678
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	105,610,678

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)	(313,001)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	(376,187)
3.12 Section 1, Column 15, prior year	(163,490) (212,697)
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 (212,697)
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	(376,187)
3.24 Section 1, Column 19, prior year plus	(163,490)
3.25 SSAP No. 108 adjustments	0 (212,697) (212,697)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(98,730)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	(98,730)
4.23 SSAP No. 108 adjustments	0 (98,730)
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)	934,199
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	934,199

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 SEPTEMBER 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.....	106,798,242
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	934,200
3.	Total (Line 1 plus Line 2).....	107,732,442
4.	Part D, Section 1, Column 6.....	310,465,013
5.	Part D, Section 1, Column 7.....	(202,732,565)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(6)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	120,699,638
8.	Part B, Section 1, Column 13.....	934,199
9.	Total (Line 7 plus Line 8).....	121,633,837
10.	Part D, Section 1, Column 9.....	319,564,474
11.	Part D, Section 1, Column 10.....	(197,930,643)
12.	Total (Line 9 minus Line 10 minus Line 11).....	6
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	1,509,289
14.	Part B, Section 1, Column 20.....	290,000
15.	Part D, Section 1, Column 12.....	1,799,289
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	44,900,000
2. Cost of cash equivalents acquired	816,574,395	409,100,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(62,423)	0
6. Deduct consideration received on disposals	787,611,972	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)	28,900,000	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	28,900,000	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 SEPTEMBER 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						
0210972	SAN ANTONIO	TX		07/21/2022	4.750	19,000,000	.0	30,000,000
0210974	PHOENIX	AZ		08/29/2022	4.850	10,615,000	.0	17,180,000
0210975	FREDERICKSON	WA		07/20/2022	4.870	6,850,000	.0	14,900,000
0210976	HOFFMAN ESTATES	IL		07/06/2022	5.170	18,560,000	.0	30,250,000
0210977	KENT	WA		08/11/2022	4.670	26,100,000	.0	56,600,000
0210978	COMMERCE	CA		07/27/2022	4.750	14,200,000	.0	50,600,000
0210979	BAYTOWN	TX		07/28/2022	5.140	26,500,000	.0	50,300,000
0210980	WARRENVILLE	SC		08/17/2022	5.250	21,750,000	.0	35,600,000
0210981	LAS VEGAS	NV		09/01/2022	5.420	17,000,000	.0	26,300,000
0210982	TAYLOR	MI		09/29/2022	5.300	20,500,000	.0	31,500,000
210945C	MEMPHIS	TN		03/10/2022	5.790	.0	3,807,414	44,500,000
210967C	LAKELAND	FL		09/26/2022	3.350	557,768	.0	133,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						181,632,768	3,807,414	521,230,000
0899999. Total Mortgages in good standing						181,632,768	3,807,414	521,230,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						181,632,768	3,807,414	521,230,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	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					
0210589	BOULDER	CO		04/11/2012	08/18/2022	13,439,209	0	0	0	0	0	0	8,288,748	8,288,748	0	0	0
0210611	PORTLAND	OR		09/21/2012	07/12/2022	15,251,295	0	0	0	0	0	0	15,031,760	15,031,760	0	0	0
0210613	TULSA	OK		10/04/2012	07/11/2022	13,124,794	0	0	0	0	0	0	12,922,013	12,922,013	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013	09/12/2022	10,579,943	0	0	0	0	0	0	10,267,189	10,267,189	0	0	0
0210626	ASHBURN	VA		06/20/2013	07/20/2022	8,384,656	0	0	0	0	0	0	8,176,097	8,176,097	0	0	0
0210695	BOULDER	CO		08/31/2015	08/18/2022	29,647,649	0	0	0	0	0	0	29,350,664	29,350,664	0	0	0
0210754	SAN JOSE	CA		07/13/2017	07/20/2022	10,300,000	0	0	0	0	0	0	10,300,000	10,300,000	0	0	0
0210755	FULLERTON	CA		07/13/2017	07/20/2022	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
210622A	LA JOLLA	CA		02/15/2013	08/23/2022	16,008,105	0	0	0	0	0	0	15,778,523	15,778,523	0	0	0
210622B	LA JOLLA	CA		06/05/2018	08/23/2022	4,767,993	0	0	0	0	0	0	4,718,020	4,718,020	0	0	0
0199999. Mortgages closed by repayment						125,003,644	0	0	0	0	0	0	118,333,014	118,333,014	0	0	0
0210430	OAK PARK	IL		12/08/2005		3,694,064	0	0	0	0	0	0	0	122,668	0	0	0
0210471	LOVELAND	CO		12/20/2006		3,678,082	0	0	0	0	0	0	0	64,787	0	0	0
0210544	SPOKANE	WA		09/14/2010		2,799,351	0	0	0	0	0	0	0	168,044	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,484,402	0	0	0	0	0	0	0	20,033	0	0	0
0210572	HANOVER	MD		11/01/2011		7,920,473	0	0	0	0	0	0	0	91,187	0	0	0
0210589	BOULDER	CO		04/11/2012		13,439,209	0	0	0	0	0	0	0	5,000,000	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		9,665,643	0	0	0	0	0	0	0	72,503	0	0	0
0210605	MILFORD	MI		05/31/2012		3,231,403	0	0	0	0	0	0	0	131,752	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		10,648,591	0	0	0	0	0	0	0	79,877	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		8,322,601	0	0	0	0	0	0	0	94,361	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,251,295	0	0	0	0	0	0	0	31,656	0	0	0
0210614	NASHVILLE	TN		12/11/2012		9,945,793	0	0	0	0	0	0	0	111,856	0	0	0

STATEMENT AS OF SEPTEMBER 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
0210617	NASHVILLE	TN		12/26/2012		11,021,318	0	0	0	0	0	0	0	121,155	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		10,579,943	0	0	0	0	0	0	0	78,969	0	0	0
0210624	SANDY	UT		06/03/2013		5,757,767	0	0	0	0	0	0	0	62,388	0	0	0
0210626	ASHBURN	VA		06/20/2013		8,384,656	0	0	0	0	0	0	0	30,100	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		4,507,678	0	0	0	0	0	0	0	157,188	0	0	0
0210630	VERONA	WI		06/19/2013		8,657,499	0	0	0	0	0	0	0	65,705	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		16,653,010	0	0	0	0	0	0	0	126,460	0	0	0
0210632	FULTON	MD		07/25/2013		4,729,881	0	0	0	0	0	0	0	50,108	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,244,064	0	0	0	0	0	0	0	62,604	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,432,721	0	0	0	0	0	0	0	56,287	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,128,342	0	0	0	0	0	0	0	75,378	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		6,514,954	0	0	0	0	0	0	0	85,491	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		9,653,491	0	0	0	0	0	0	0	88,671	0	0	0
0210656	TIMONIUM	MD		05/13/2014		10,798,820	0	0	0	0	0	0	0	99,192	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,473,478	0	0	0	0	0	0	0	51,573	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,670,575	0	0	0	0	0	0	0	13,309	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,448,375	0	0	0	0	0	0	0	42,743	0	0	0
0210662	FULTON	MD		06/27/2014		4,072,439	0	0	0	0	0	0	0	38,199	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,457,748	0	0	0	0	0	0	0	42,717	0	0	0
0210664	GREENWICH	CT		07/31/2014		10,571,857	0	0	0	0	0	0	0	69,060	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,632,611	0	0	0	0	0	0	0	42,417	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		14,469,606	0	0	0	0	0	0	0	94,563	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		7,755,247	0	0	0	0	0	0	0	51,388	0	0	0
0210669	MEQUON	WI		09/30/2014		3,063,302	0	0	0	0	0	0	0	28,814	0	0	0
0210670	FRANKLIN	WI		09/30/2014		3,880,183	0	0	0	0	0	0	0	36,498	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,512,586	0	0	0	0	0	0	0	33,040	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		8,884,438	0	0	0	0	0	0	0	59,650	0	0	0
0210677	WAYZATA	MIN		12/03/2014		14,913,252	0	0	0	0	0	0	0	145,243	0	0	0
0210678	VISTA	CA		12/10/2014		9,334,124	0	0	0	0	0	0	0	60,757	0	0	0
0210679	NEEDHAM	MA		12/12/2014		6,488,026	0	0	0	0	0	0	0	94,918	0	0	0
0210680	OWASSO	OK		12/15/2014		17,315,997	0	0	0	0	0	0	0	114,591	0	0	0
0210681	GRADELL	NJ		12/23/2014		14,326,796	0	0	0	0	0	0	0	93,255	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		10,556,480	0	0	0	0	0	0	0	71,565	0	0	0
0210683	LAURENCEVILLE	GA		04/29/2015		15,205,717	0	0	0	0	0	0	0	101,354	0	0	0
0210684	FULTON	MD		05/13/2015		4,692,198	0	0	0	0	0	0	0	44,787	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		14,622,009	0	0	0	0	0	0	0	137,554	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		9,615,201	0	0	0	0	0	0	0	62,279	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		6,967,876	0	0	0	0	0	0	0	46,479	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		20,922,334	0	0	0	0	0	0	0	141,216	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		12,841,431	0	0	0	0	0	0	0	186,235	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		21,882,393	0	0	0	0	0	0	0	133,100	0	0	0
0210694	LINCOLN	NE		08/25/2015		12,883,707	0	0	0	0	0	0	0	120,458	0	0	0
0210696	BLOOMINGTON	MIN		08/13/2015		31,438,439	0	0	0	0	0	0	0	195,090	0	0	0
0210697	EDEN PRAIRIE	MIN		10/05/2015		16,861,658	0	0	0	0	0	0	0	105,714	0	0	0
0210698	MURRAY	UT		10/02/2015		20,354,948	0	0	0	0	0	0	0	118,690	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,406,126	0	0	0	0	0	0	0	64,367	0	0	0
0210700	ST LOUIS	MO		10/08/2015		5,975,230	0	0	0	0	0	0	0	36,774	0	0	0
0210701	DES PERES	MO		10/21/2015		14,970,398	0	0	0	0	0	0	0	87,427	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,295,513	0	0	0	0	0	0	0	57,650	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		13,970,891	0	0	0	0	0	0	0	121,735	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		16,638,172	0	0	0	0	0	0	0	145,314	0	0	0
0210709	URBANDALE	IA		01/22/2016		12,548,268	0	0	0	0	0	0	0	76,957	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		25,509,455	0	0	0	0	0	0	0	146,180	0	0	0
0210711	BALTIMORE	MD		12/30/2015		49,255,427	0	0	0	0	0	0	0	213,062	0	0	0
0210720	MADISON	WI		06/20/2016		8,924,405	0	0	0	0	0	0	0	56,237	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		9,433,635	0	0	0	0	0	0	0	82,187	0	0	0
0210725	URBANDALE	IA		09/01/2016		25,448,227	0	0	0	0	0	0	0	178,128	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,024,047	0	0	0	0	0	0	0	103,823	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		12,845,720	0	0	0	0	0	0	0	114,909	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		29,102,702	0	0	0	0	0	0	0	213,445	0	0	0

STATEMENT AS OF SEPTEMBER 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)					
0210734	JACKSONVILLE	FL		10/14/2016		8,967,630	0	0	0	0	0	0	52,809	0	0	0
0210737	FORT MILL	SC		10/25/2016		27,609,962	0	0	0	0	0	0	173,232	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		48,500,000	0	0	0	0	0	0	252,409	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		10,471,362	0	0	0	0	0	0	88,589	0	0	0
0210747	BOSTON	MA		01/17/2017		12,311,214	0	0	0	0	0	0	65,718	0	0	0
0210748	CONCORD	NH		05/01/2017		6,182,582	0	0	0	0	0	0	50,067	0	0	0
0210749	CONCORD	NH		05/01/2017		12,983,452	0	0	0	0	0	0	105,139	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		9,785,880	0	0	0	0	0	0	51,591	0	0	0
0210751	ASHBURN	VA		05/23/2017		12,513,868	0	0	0	0	0	0	94,151	0	0	0
0210757	PAPILLION	NE		08/30/2017		20,227,220	0	0	0	0	0	0	116,091	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		11,395,774	0	0	0	0	0	0	89,111	0	0	0
0210760	REDMOND	WA		11/08/2017		16,346,994	0	0	0	0	0	0	126,452	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		26,855,542	0	0	0	0	0	0	141,885	0	0	0
0210762	OXFORD	OH		11/01/2017		17,218,357	0	0	0	0	0	0	137,600	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		17,859,926	0	0	0	0	0	0	331,633	0	0	0
0210765	POOLER	GA		01/12/2018		27,101,267	0	0	0	0	0	0	124,760	0	0	0
0210766	DENVER	CO		12/18/2017		11,399,894	0	0	0	0	0	0	63,632	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		15,971,275	0	0	0	0	0	0	179,399	0	0	0
0210781	HARTLAND	WI		03/30/2018		8,881,024	0	0	0	0	0	0	46,829	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		12,536,124	0	0	0	0	0	0	70,696	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		18,245,240	0	0	0	0	0	0	135,289	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		20,207,165	0	0	0	0	0	0	152,992	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		10,969,512	0	0	0	0	0	0	81,146	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,159,771	0	0	0	0	0	0	67,370	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		12,790,458	0	0	0	0	0	0	96,849	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,467,485	0	0	0	0	0	0	52,509	0	0	0
0210797	OMAHA	NE		06/15/2018		12,864,156	0	0	0	0	0	0	91,972	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,157,680	0	0	0	0	0	0	70,162	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		24,461,015	0	0	0	0	0	0	116,502	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		29,952,301	0	0	0	0	0	0	211,360	0	0	0
0210803	DALLAS	TX		12/30/2008		3,559,526	0	0	0	0	0	0	23,368	0	0	0
0210804	DALLAS	TX		12/30/2008		8,898,837	0	0	0	0	0	0	58,418	0	0	0
0210809	POMONA	CA		11/07/2018		6,946,836	0	0	0	0	0	0	32,665	0	0	0
0210811	PHILADELPHIA	PA		12/20/2018		55,000,000	0	0	0	0	0	0	601,212	0	0	0
0210813	LENEXA	KS		01/28/2019		13,394,869	0	0	0	0	0	0	87,915	0	0	0
0210815	ST PAUL	MIN		04/09/2019		8,227,228	0	0	0	0	0	0	38,270	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,119,980	0	0	0	0	0	0	92,071	0	0	0
0210828	GARNER	NC		06/07/2019		8,493,427	0	0	0	0	0	0	43,768	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		21,891,077	0	0	0	0	0	0	143,033	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,105,360	0	0	0	0	0	0	102,292	0	0	0
0210834	OMAHA	NE		10/30/2019		12,479,453	0	0	0	0	0	0	62,989	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		14,804,931	0	0	0	0	0	0	109,242	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		13,898,306	0	0	0	0	0	0	165,289	0	0	0
0210845	MADISON	WI		03/31/2020		12,839,701	0	0	0	0	0	0	62,265	0	0	0
0210846	MINNEAPOLIS	MIN		03/03/2020		30,300,000	0	0	0	0	0	0	267,992	0	0	0
0210847	FARMINGTON	UT		04/14/2020		9,894,113	0	0	0	0	0	0	100,157	0	0	0
0210848	PLANO	TX		04/22/2020		7,750,257	0	0	0	0	0	0	41,371	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		9,589,628	0	0	0	0	0	0	68,028	0	0	0
0210854	LINCOLN	NE		05/11/2020		11,713,492	0	0	0	0	0	0	84,777	0	0	0
0210862	PARLIN	NJ		10/15/2020		44,699,914	0	0	0	0	0	0	191,329	0	0	0
0210863	FULTON	MD		11/02/2020		12,808,372	0	0	0	0	0	0	93,565	0	0	0
0210865	KYLE	TX		11/05/2020		15,585,507	0	0	0	0	0	0	99,224	0	0	0
0210866	KYLE	TX		11/05/2020		24,595,874	0	0	0	0	0	0	156,588	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		35,706,183	0	0	0	0	0	0	180,482	0	0	0
0210869	RANCHO CUCAMONGA	CA		12/08/2020		12,210,000	0	0	0	0	0	0	115,794	0	0	0
0210873	DRAPER	UT		01/26/2021		21,741,463	0	0	0	0	0	0	204,752	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		14,076,967	0	0	0	0	0	0	94,246	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		8,332,584	0	0	0	0	0	0	57,645	0	0	0
0210880	DALLAS	TX		01/28/2021		14,662,174	0	0	0	0	0	0	104,613	0	0	0
0210884	AUBURN	WA		04/06/2021		14,313,980	0	0	0	0	0	0	72,098	0	0	0

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

SCHEDULE B - PART 3

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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	
0210885	AUGUSTA	GA		03/10/2021		26,641,568	0	0	0	0	0	0	138,656	0	0	0		
0210887	FLORISSANT	MO		04/19/2021		24,700,000	0	0	0	0	0	0	110,743	0	0	0		
0210889	WEST NEW YORK	NJ		04/13/2021		9,360,207	0	0	0	0	0	0	61,872	0	0	0		
0210890	OLYMPIA	WA		04/14/2021		8,700,163	0	0	0	0	0	0	44,131	0	0	0		
0210891	CALDWELL	ID		05/20/2021		6,500,000	0	0	0	0	0	0	31,537	0	0	0		
0210896	PHOENIX	AZ		04/23/2021		36,972,361	0	0	0	0	0	0	232,510	0	0	0		
0210898	LINTHICUM	MD		05/07/2021		24,045,952	0	0	0	0	0	0	156,844	0	0	0		
0210902	OAK BROOK	IL		06/02/2021		24,343,234	0	0	0	0	0	0	337,575	0	0	0		
0210904	LEAWOOD	KS		06/15/2021		10,082,583	0	0	0	0	0	0	72,682	0	0	0		
0210908	PLEASANT GROVE	UT		07/06/2021		12,400,891	0	0	0	0	0	0	61,217	0	0	0		
0210910	MORRIS PLAINS	NJ		07/01/2021		8,699,678	0	0	0	0	0	0	49,675	0	0	0		
0210911	MCLEAN	VA		08/06/2021		7,750,000	0	0	0	0	0	0	12,850	0	0	0		
0210913	SPARTANBURG	SC		08/16/2021		19,822,865	0	0	0	0	0	0	181,581	0	0	0		
0210914	PHOENIX	AZ		07/23/2021		6,650,000	0	0	0	0	0	0	42,946	0	0	0		
0210915	BOISE	ID		11/12/2021		21,000,000	0	0	0	0	0	0	97,834	0	0	0		
0210917	FAIRFIELD	NJ		09/16/2021		10,464,833	0	0	0	0	0	0	53,939	0	0	0		
0210921	CARROLLTON	TX		09/01/2021		7,825,976	0	0	0	0	0	0	50,353	0	0	0		
0210923	PALM BAY	FL		09/15/2021		8,415,380	0	0	0	0	0	0	53,289	0	0	0		
0210928	UNION	NJ		10/06/2021		8,470,940	0	0	0	0	0	0	44,534	0	0	0		
0210930	SAN DIEGO	CA		11/23/2021		9,250,000	0	0	0	0	0	0	59,181	0	0	0		
0210943	LEWISVILLE	TX		12/16/2021		9,060,000	0	0	0	0	0	0	44,876	0	0	0		
0210944	EAST HAVEN	CT		12/22/2021		13,500,000	0	0	0	0	0	0	64,203	0	0	0		
0210950	LEWISVILLE	TX		12/17/2021		17,800,000	0	0	0	0	0	0	89,813	0	0	0		
0210952	PHOENIXVILLE	PA		01/18/2022		0	0	0	0	0	0	0	30,085	0	0	0		
0210953	KERRVILLE	TX		01/18/2022		0	0	0	0	0	0	0	42,487	0	0	0		
0210955	GOLETA	CA		02/16/2022		0	0	0	0	0	0	0	128,937	0	0	0		
0210959	OREM	UT		02/28/2022		0	0	0	0	0	0	0	79,683	0	0	0		
0210960	BEDMINSTER	NJ		03/09/2022		0	0	0	0	0	0	0	37,382	0	0	0		
0210961	LINCOLN	NE		03/18/2022		0	0	0	0	0	0	0	41,471	0	0	0		
0210972	SAN ANTONIO	TX		07/21/2022		0	0	0	0	0	0	0	33,115	0	0	0		
210578A	KENNESAW	GA		10/31/2011		14,528,670	0	0	0	0	0	0	99,820	0	0	0		
210578B	KENNESAW	GA		11/20/2017		3,653,013	0	0	0	0	0	0	24,807	0	0	0		
210622A	LA JOLLA	CA		02/15/2013		16,008,105	0	0	0	0	0	0	57,970	0	0	0		
210622B	LA JOLLA	CA		06/05/2018		4,767,993	0	0	0	0	0	0	12,681	0	0	0		
210634A	E LONGMEADOW	MA		06/27/2013		15,861,312	0	0	0	0	0	0	107,172	0	0	0		
210634B	E LONGMEADOW	MA		08/16/2017		2,745,177	0	0	0	0	0	0	17,314	0	0	0		
210673A	ST LOUIS	MO		10/09/2014		20,656,366	0	0	0	0	0	0	139,466	0	0	0		
210673B	ST LOUIS	MO		05/15/2019		4,839,310	0	0	0	0	0	0	17,961	0	0	0		
210690A	W DES MOINES	IA		07/17/2015		12,035,454	0	0	0	0	0	0	80,266	0	0	0		
210715A	SEATTLE	WA		06/03/2016		19,324,556	0	0	0	0	0	0	90,698	0	0	0		
210715B	SEATTLE	WA		03/15/2019		4,970,099	0	0	0	0	0	0	15,762	0	0	0		
210753A	EDINA	MIN		09/01/2017		12,076,867	0	0	0	0	0	0	144,608	0	0	0		
210753B	EDINA	MIN		04/09/2019		3,826,641	0	0	0	0	0	0	17,798	0	0	0		
210802A	TULSA	OK		09/12/2018		24,208,061	0	0	0	0	0	0	116,814	0	0	0		
210802B	TULSA	OK		09/12/2018		3,052,115	0	0	0	0	0	0	9,563	0	0	0		
210810A	PHOENIXVILLE	PA		11/29/2018		23,401,176	0	0	0	0	0	0	109,820	0	0	0		
210810B	PHOENIXVILLE	PA		11/29/2018		5,645,579	0	0	0	0	0	0	18,734	0	0	0		
210812A	OVERLAND PARK	KS		12/10/2018		20,515,018	0	0	0	0	0	0	139,671	0	0	0		
210812B	OVERLAND PARK	KS		12/10/2018		7,601,037	0	0	0	0	0	0	39,488	0	0	0		
210814A	MAPLE VALLEY	WA		01/03/2019		20,500,000	0	0	0	0	0	0	82,828	0	0	0		
210814B	MAPLE VALLEY	WA		01/03/2019		5,500,000	0	0	0	0	0	0	18,971	0	0	0		
210816A	NEW ALBANY	OH		02/13/2019		16,890,000	0	0	0	0	0	0	66,534	0	0	0		
210816B	NEW ALBANY	OH		02/13/2019		5,610,000	0	0	0	0	0	0	19,287	0	0	0		
210817A	SANDY SPRINGS	GA		02/07/2019		12,182,651	0	0	0	0	0	0	79,469	0	0	0		
210817B	SANDY SPRINGS	GA		02/07/2019		3,826,030	0	0	0	0	0	0	17,998	0	0	0		
0299999	Mortgages with partial repayments						2,424,324,328	0	0	0	0	0	0	22,448,774	0	0	0	
0599999	Totals						2,549,327,972	0	0	0	0	0	0	118,333,014	140,781,788	0	0	0

E02.3

STATEMENT AS OF SEPTEMBER 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										
46332#-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	2.B	06/12/2018	2	0	633,161	0	0	0.000	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	633,161	0	0	XXX
724000-00-5	A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities Fund		09/08/2017	3	0	1,924,258	0	0	4.000	
726300-00-7	A&M Capital Partners II	Wilmington	DE	A&M Capital Partners II		08/30/2019	3	0	1,414,384	0	0	1.670	
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	0	80,029	0	0	2.000	
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	0	36,970	0	0	0.980	
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	0	455,788	0	0	6.670	
000000-00-0	Athene LP Momentum Investor LP	Wilmington	DE	Athene LP Momentum Investor LP		06/30/2020		0	82,952	0	0	1.000	
728900-00-2	Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP		05/12/2020	1	0	621,000	0	0	0.750	
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd		05/12/2020	1	0	270,000	0	0	0.750	
731300-00-0	Battery Ventures XIV LP	Wilmington	DE	Battery Ventures XIV LP		07/20/2022	1	1,200,000	0	0	0	0.920	
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016		0	192,811	0	0	3.000	
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	0	194,738	0	0	1.110	
731500-00-5	Brighton Park Capital Fund II	Wilmington	DE	Brighton Park Capital Fund II		08/22/2022		1,619,768	0	0	0	1.440	
728400-00-3	Butterfly Fighter Co-Invest	Wilmington	DE	Butterfly Fighter Co-Invest		11/22/2019	3	0	11,449	0	0	1.990	
727900-00-3	Butterfly Generis Co-Invest LP	Wilmington	DE	Butterfly Generis Co-Invest LP		06/12/2019	3	0	2,681	0	0	1.200	
717900-00-5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	0	36,876	0	0	1.010	
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	2	0	215,055	0	0	0.430	
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017		0	1,490,090	0	0	0.340	
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	0	60,720	0	0	1.190	
726000-00-3	Heartwood Partners III Frmly: Capital Partners III	Wilmington	DE	Heartwood Partners III Frmly: Capital Partners III		05/30/2018	3	0	20,377	0	0	2.330	
731400-00-8	Ironwood Capital Ptnrs V	Wilmington	DE	Ironwood Capital Ptnrs V		08/18/2022		26,426	77,971	0	0	0.000	
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Lovell Minnick Equity V LLP		10/25/2019	3	0	103,969	0	0	1.200	
721100-00-6	MSouth Equity Partners III LP	Wilmington	DE	MSouth Equity Partners III LP		11/09/2015	3	0	341,527	0	0	1.540	
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE	MSouth Equity Partners IV LP		09/06/2019	3	0	574,507	0	0	2.270	
724700-01-8	Monomy Capital Partners III L	Dover	DE	Monomy Capital Partners III L		12/18/2017	3	0	80,239	0	0	1.970	
730900-00-8	NB Credit Opps Fund II	Dover	DE	NB Credit Opps Fund II		12/21/2021		0	1,250,000	0	0	3.170	
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	47,749	0	0	1.930	
727100-00-0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources XII		02/25/2019		0	163,540	0	0	0.240	
724500-00-4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	0	54,392	0	0	0.410	
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP		10/14/2016	3	0	7,193	0	0	0.360	
729600-00-7	New Mountain Partners VI	Wilmington	DE	New Mountain Partners VI		03/12/2021	3	0	237,842	0	0	0.080	
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III		12/27/2016		0	3,982	0	0	2.430	
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Northstar Mezz Ptnrs VII Feede		10/30/2019	2	0	183,103	0	0	4.350	
722000-00-7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	3	0	818,597	0	0	3.930	
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	0	125,111	0	0	0.460	
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	248,635	0	0	3.180	
731600-00-3	SEP Eiger Aggregator LP			SEP Eiger Aggregator LP		08/25/2022		3,000,000	0	0	0	1.500	
730800-00-0	Savano Capital Partners III LP			Savano Capital Partners III LP		03/31/2022	1	0	750,000	0	0	4.770	
730700-01-0	Spark Capital VII LP			Spark Capital VII LP		02/15/2022		0	333,333	0	0	1.280	
731700-00-1	Sumeru Equity Partners Fund IV			Sumeru Equity Partners Fund IV		09/02/2022		1,134,653	0	0	0	2.000	
731800-00-9	Summit Partners Gwth Fnd XI-A			Summit Partners Gwth Fnd XI-A		09/29/2022	3	0	1,299,785	0	0	0.250	
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Summit Ptnrs Vent Cap Fnd V		05/28/2021	1	0	157,092	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	51,000	0	0	1.160	
730400-00-9	TA XIV-A	Wilmington	DE	TA XIV-A		12/07/2021	3	0	2,750,000	0	0	0.200	
727800-00-5	The Energy & Mineral Grp Fd V	Dover	DE	The Energy & Mineral Grp Fd V		05/10/2019		0	395,088	0	0	2.440	
722300-00-1	Thoma Bravo Fund XII LP	Wilmington	DE	Thoma Bravo Fund XII LP		05/31/2016		0	131,512	0	0	0.260	
726800-00-6	Thoma Bravo Fund XIII LP	Dover	DE	Thoma Bravo Fund XIII LP		02/14/2019	3	0	1,190,973	0	0	0.120	
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	3	0	63,631	0	0	0.360	
726600-00-0	Butterfly Fund II LP	Grand Cayman		Butterfly Fund II LP		11/16/2018	3	0	71,410	0	0	2.860	
728300-00-5	Cranemere Group Limited	England and Wales		Cranemere Group Limited		10/23/2019		0	1,599,928	0	0	1.330	
725600-00-1	NCP Fund I LP	Grand Cayman		NCP Fund I LP		11/13/2018	3	0	598,010	0	0	2.840	
731100-00-4	NCP Fund II LP	Grand Cayman		NCP Fund II LP		06/17/2022		0	645,271	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	7,200	0	0	0.180	
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Vista Equity Partners Fund VII		01/24/2019	3	0	1,298,573	0	0	0.070	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									8,280,632	21,471,556	0	0	XXX

E03

STATEMENT AS OF SEPTEMBER 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									
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	CrossHarbor Instl Ptnrs 2021		11/22/2021		0	1,816,652	0	0	2.940
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016		0	2,548	0	0	6.440
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Waterton Residential Property Venture XII LP		10/21/2015		0	19,583	0	0	2.940
2199999. Joint Venture Interests - Real Estate - Unaffiliated												XXX
4899999. Total - Unaffiliated												XXX
4999999. Total - Affiliated												XXX
5099999 - Totals												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 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 Impair- ment Recog- nized	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	07/28/2022	1,364,386	0	0	0	0	0	0	1,364,386	794,963	0	0	0	569,423	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												569,423								
724000-00-5	A&M Capital Opportunities Fund	Wilmington	DE	Capital Distribution	09/08/2017	08/12/2022	6,826,112	0	0	0	0	0	0	6,826,112	2,666,735	0	0	0	4,159,377	
726300-00-7	A&M Capital Partners II	Wilmington	DE	Capital Distribution	08/30/2019	07/15/2022	204,268	0	0	0	0	0	0	204,268	0	0	0	0	204,268	
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Capital Distribution	06/01/2016	07/25/2022	692	0	0	0	0	0	0	692	0	0	0	0	692	
717200-00-0	ArcLight Energy Partners Fd V	Wilmington	DE	Capital Distribution	04/01/2016	07/28/2022	1,075,199	0	0	0	0	0	0	1,075,199	948,456	0	0	0	126,743	
720800-00-2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	09/28/2022	3,224,362	0	0	0	0	0	0	3,224,362	754,534	0	0	0	2,469,828	
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	07/11/2022	140,674	0	0	0	0	0	0	140,674	191,360	0	0	0	(50,686)	
000000-00-0	Athene LP Momentum Investor LP	Wilmington	DE	Capital Distribution	06/30/2020	07/01/2022	2,331,522	0	0	0	0	0	0	2,331,522	1,511,991	0	0	0	819,532	
719500-00-1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	07/12/2022	412,500	0	0	0	0	0	0	412,500	0	0	0	0	412,500	
725800-00-7	Banc Fund X LP	Chicago	IL	Capital Distribution	05/16/2018	07/15/2022	550,000	0	0	0	0	0	0	550,000	0	0	0	0	550,000	
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	08/24/2022	146,571	0	0	0	0	0	0	146,571	146,571	0	0	0	0	
728400-00-3	Butterfly Fighter Co-Invest	Wilmington	DE	Capital Distribution	11/22/2019	09/09/2022	14,448	0	0	0	0	0	0	14,448	0	0	0	0	14,448	
729900-00-1	Butterfly Fund III LP	Wilmington	DE	Capital Distribution	04/30/2021	08/02/2022	432,601	0	0	0	0	0	0	432,601	432,601	0	0	0	0	
727000-00-2	OP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	07/25/2022	160,268	0	0	0	0	0	0	160,268	0	0	0	0	160,268	
717900-00-5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	07/19/2022	2,865,573	0	0	0	0	0	0	2,865,573	773,305	0	0	0	2,092,268	
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	09/20/2022	538,814	0	0	0	0	0	0	538,814	223,943	0	0	0	314,871	
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	07/19/2022	891,953	0	0	0	0	0	0	891,953	0	0	0	0	891,953	
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	08/22/2022	481,567	0	0	0	0	0	0	481,567	0	0	0	0	481,567	
716200-00-1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	08/26/2022	48,884	0	0	0	0	0	0	48,884	0	0	0	0	48,884	
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	09/21/2022	26,990	0	0	0	0	0	0	26,990	0	0	0	0	26,990	
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	08/09/2022	355,293	0	0	0	0	0	0	355,293	7,950	0	0	0	347,343	
719400-00-4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	08/19/2022	70,382	0	0	0	0	0	0	70,382	39,876	0	0	0	30,505	
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	07/15/2022	219,391	0	0	0	0	0	0	219,391	216,545	0	0	0	2,846	
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	07/15/2022	20,578	0	0	0	0	0	0	20,578	0	0	0	0	20,578	
721100-00-6	MSouth Equity Partners III LP	Wilmington	DE	Capital Distribution	11/09/2015	07/27/2022	64,731	0	0	0	0	0	0	64,731	0	0	0	0	64,731	

E03.1

STATEMENT AS OF SEPTEMBER 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 (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							
724700-01-8	Monomy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	08/19/2022	324,643	0	0	0	0	0	0	324,643	628,651	0	0	0	(304,008)	
730000-00-7	Monomy Capital Partners IV LP	Dover	DE	Capital Distribution	12/09/2021	09/15/2022	122,125	0	0	0	0	0	0	122,125	122,125	0	0	0	0	
730900-00-8	NB Credit Opps Fund II			Capital Distribution	12/21/2021	09/26/2022	1,474,427	0	0	0	0	0	0	1,474,427	1,474,427	0	0	0	0	
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	09/27/2022	229,314	0	0	0	0	0	0	229,314	0	0	0	0	229,314	
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	08/03/2022	291,976	0	0	0	0	0	0	291,976	46,086	0	0	0	245,890	
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	08/03/2022	1,316,847	0	0	0	0	0	0	1,316,847	273,423	0	0	0	1,043,424	
724500-00-4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	07/07/2022	16,001	0	0	0	0	0	0	16,001	16,001	0	0	0	0	
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	07/20/2022	55,086	0	0	0	0	0	0	55,086	0	0	0	0	55,086	
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	07/14/2022	22,304	0	0	0	0	0	0	22,304	0	0	0	0	22,304	
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	08/03/2022	615,368	0	0	0	0	0	0	615,368	193,965	0	0	0	421,403	
722000-00-7	Pfingsten Partners Fund V LP	Wilmington	DE	Capital Distribution	03/30/2016	07/07/2022	6,521,640	0	0	0	0	0	0	6,521,640	0	0	0	0	6,521,640	
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	09/29/2022	2,795,411	0	0	0	0	0	0	2,795,411	766,941	0	0	0	2,028,470	
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	09/29/2022	14,122	0	0	0	0	0	0	14,122	0	0	0	0	14,122	
728000-00-1	TA XIII-A LP	Wilmington	DE	Capital Distribution	12/16/2019	09/12/2022	250,000	0	0	0	0	0	0	250,000	0	0	0	0	250,000	
725200-00-0	Tennenbaum Capital Prtnr VIII	Wilmington	DE	Capital Distribution	03/22/2018	07/01/2022	42,961	0	0	0	0	0	0	42,961	121,962	0	0	0	(79,001)	
729200-00-6	The Founders Fund Growth LP	Wilmington	DE	Capital Distribution	07/15/2020	07/25/2022	577,622	0	0	0	0	0	0	577,622	475,000	0	0	0	102,622	
722300-00-1	Thoma Bravo Fund XII LP	Wilmington	DE	Capital Distribution	05/31/2016	08/30/2022	4,615,435	0	0	0	0	0	0	4,615,435	1,129,965	0	0	0	3,485,470	
726800-00-6	Thoma Bravo Fund XIII LP	Dover	DE	Capital Distribution	02/14/2019	07/29/2022	476,372	0	0	0	0	0	0	476,372	208,861	0	0	0	267,511	
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	08/12/2022	61,754	0	0	0	0	0	0	61,754	0	0	0	0	61,754	
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	07/15/2022	811	0	0	0	0	0	0	811	0	0	0	0	811	
722700-00-2	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	07/15/2022	26,881	0	0	0	0	0	690	26,881	690	(690)	0	(690)	26,881	
726600-00-0	Butterfly Fund II LP	Grand Cayman		Capital Distribution	11/16/2018	09/09/2022	41,928	0	0	0	0	0	0	41,928	0	0	0	0	41,928	
723800-00-9	Carlisle Structured Credit	George Town		Capital Distribution	09/22/2017	08/11/2022	2,219,791	0	0	0	0	0	0	2,219,791	3,681,042	0	0	0	(1,461,251)	
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Capital Distribution	01/24/2019	07/15/2022	25,794	0	0	0	0	0	0	25,794	0	0	0	0	25,794	
872898-AH-7	TCP DLF VIII2018 CLO LLS			Capital Distribution	12/31/2021	09/28/2022	115,423	0	0	0	0	0	0	115,423	0	0	0	0	115,423	
723500-00-5	Canvas Ventures 2 LP						0	0	0	0	0	0	0	0	884,214	0	0	0	(884,214)	
729100-00-8	Cohere Capital Fund I LP						0	0	0	0	0	0	0	0	(174,663)	0	0	0	174,663	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							43,357,409	0	0	0	0	0	690	43,357,409	17,762,557	(690)	0	(690)	25,595,542	
725100-00-2	NRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	09/29/2022	900,000	0	0	0	0	0	0	900,000	3,159,032	0	0	0	(2,259,032)	
2099999. Joint Venture Interests - Common Stock - Affiliated							900,000	0	0	0	0	0	0	900,000	3,159,032	0	0	0	(2,259,032)	
725300-00-8	CrossHarbor Inst Partn 2018	Wilmington	DE	Capital Distribution	10/18/2018	08/05/2022	2,958,977	0	0	0	0	0	0	2,958,977	1,729,128	0	0	0	1,229,850	
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	07/29/2022	248,987	0	0	0	0	0	0	248,987	385,373	0	0	0	(136,386)	
	Waterton Residential Property Venture XII LP																			
721000-00-8		Wilmington	DE	Capital Distribution	10/21/2015	07/29/2022	81,026	0	0	0	0	0	0	81,026	0	0	0	0	81,026	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,288,990	0	0	0	0	0	0	3,288,990	2,114,501	0	0	0	1,174,490	
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	07/15/2022	68,786	0	0	0	0	0	0	68,786	73,979	0	0	0	(5,193)	
4699999. Any Other Class of Assets - Unaffiliated							68,786	0	0	0	0	0	0	68,786	73,979	0	0	0	0	(5,193)
4899999. Total - Unaffiliated							48,079,571	0	0	0	0	0	690	48,079,571	20,746,000	(690)	0	(690)	27,334,262	
4999999. Total - Affiliated							900,000	0	0	0	0	0	0	900,000	3,159,032	0	0	0	0	(2,259,032)
5099999 - Totals							48,979,571	0	0	0	0	0	690	48,979,571	23,905,032	(690)	0	(690)	25,075,230	

E03.2

STATEMENT AS OF SEPTEMBER 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-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		09/01/2022	Interest Capitalization		27,820	27,820	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		09/01/2022	Interest Capitalization		46,088	46,088	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		09/01/2022	Interest Capitalization		49,586	49,586	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		09/01/2022	Interest Capitalization		44,504	44,504	0	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		08/01/2022	Interest Capitalization		16,791	16,791	0	1.A
0109999999 Subtotal - Bonds - U.S. Governments									
3136AB-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		09/01/2022	Interest Capitalization		24,228	24,228	0	1.A
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		09/01/2022	Interest Capitalization		91,314	91,314	0	1.A
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		09/01/2022	Interest Capitalization		112,137	112,137	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		09/01/2022	Interest Capitalization		43,747	43,747	0	1.A
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		09/01/2022	Interest Capitalization		152,908	152,908	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		09/01/2022	Interest Capitalization		107,828	107,828	0	1.A
678908-4B-7	OKLAHOMA ST DEV FIN AUTH SERIES 20220GE CLASS A3 5.087% 02/01/52		07/08/2022	RBC Capital Markets		2,500,000	2,500,000	0	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues									
000000-00-0	RESORTS WORLD/RILV CAP 4.625% 04/16/29		09/29/2022	Old Mission Markits		190,000	250,000	5,364	3.B FE
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		09/22/2022	Various		3,965,595	4,650,000	61,967	3.C FE
008513-AD-5	AGREE LP 4.800% 10/01/32		08/15/2022	Wells Fargo		1,983,420	2,000,000	0	2.B FE
01748T-AC-5	ALLEGION US HOLDING CO 5.411% 07/01/32		07/13/2022	Janney Montgomery		2,016,520	2,000,000	6,914	2.B FE
02666T-AF-4	AMERICAN HOMES 4 RENT 4.300% 04/15/52		07/18/2022	Various		6,507,614	7,908,000	96,693	2.C FE
03028P-LB-3	American Transmission Co LLC Series C 3.180% 07/11/52		07/11/2022	Direct-Private Placement		4,000,000	4,000,000	0	1.E FE
031652-BK-5	AMKOR TECHNOLOGY INC 6.625% 09/15/27		09/15/2022	Various		1,976,780	2,000,000	736	3.B FE
03966V-AB-3	ARCONIC CORP 6.000% 05/15/25		09/23/2022	Various		1,819,245	1,855,000	38,973	3.A FE
03969Y-AC-2	ARDAGH METAL PACKAGING 6.000% 06/15/27		09/16/2022	Various		3,660,080	3,700,000	56,483	3.B FE
045054-AP-8	Ashtead Capital 2.450% 08/12/31		07/13/2022	Janney Montgomery		1,573,500	2,000,000	20,825	2.C FE
04505A-AA-7	ASHTHEAD CAPITAL INC 5.500% 08/11/32		08/05/2022	Various		8,926,260	9,000,000	0	2.C FE
047649-AA-6	ATKORE INC 4.250% 06/01/31		09/29/2022	Jefferies & Co		148,800	186,000	2,679	3.B FE
05352T-AA-7	AVANTOR FUNDING INC 4.625% 07/15/28		09/30/2022	Old Mission Markits		222,500	250,000	2,537	3.C FE
05368V-AA-4	AVIENT CORP 7.125% 08/01/30		09/13/2022	Various		3,402,461	3,375,000	6,927	3.C FE
05608U-AA-6	BX Trust SERIES 2022GPA CLASS A 2.213% 10/15/39		09/09/2022	JP Morgan		996,250	1,000,000	0	1.A FE
058498-AW-6	Ball Corp 2.875% 08/15/30		09/13/2022	Jefferies & Co		810,800	1,000,000	2,396	3.A FE
058498-AX-4	Ball Corp 3.125% 09/15/31		09/23/2022	Various		982,683	1,250,000	608	3.A FE
09257W-AD-2	BLACKSTONE MORTGAGE TR 3.750% 01/15/27		08/04/2022	Various		7,787,500	8,750,000	18,698	3.B FE
09739D-AD-2	BOISE CASCADE COMPANY 4.875% 07/01/30		09/16/2022	Various		4,043,850	4,675,000	45,205	3.C FE
109696-AA-2	BRINK'S CO/THE 4.625% 10/15/27		09/23/2022	Various		1,109,780	1,250,000	24,988	3.C FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		09/23/2022	Various		2,644,038	2,750,000	33,911	3.C FE
126410-LL-1	CSX Equipment Trust Cert 7.875% 05/15/43		08/04/2022	Keybank Capital Markets		4,657,983	3,450,000	62,639	1.G FE
12653C-AK-4	CNX RESOURCES CORP 7.375% 01/15/31		09/13/2022	Various		4,500,000	4,500,000	0	3.B FE
12668B-NA-7	Countrywide Alternative Loan SERIES 2006S12 CLASS A7 6.000% 04/25/36		08/01/2022	Interest Capitalization		21	21	0	1.D FM
12761*-AA-2	CIM GROUP MNGMNT Series A 6.420% 08/30/29		08/30/2022	Direct-Private Placement		7,500,000	7,500,000	0	1.G PL
14040H-CG-8	Capital One Financial 2.359% 07/29/32		09/29/2022	UBS		1,604,495	2,250,000	9,436	2.B FE
14040H-CT-0	Capital One Financial 5.268% 05/10/33		07/13/2022	Janney Montgomery		1,999,540	2,000,000	19,316	2.A FE
14040H-CV-5	Capital One Financial 5.247% 07/26/30		07/25/2022	Morgan Stanley DWD		3,000,000	3,000,000	0	2.A FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN 4.750% 02/01/28		09/30/2022	Various		1,916,795	2,122,000	14,687	3.B FE
144285-AL-7	Carpenter Technology 6.375% 07/15/28		09/16/2022	Various		1,207,500	1,250,000	13,326	3.B FE
14687H-AB-9	Carvana Auto Receivables Trus SERIES 2021N4 CLASS A2 1.800% 09/11/28		07/29/2022	Citigroup Global		2,252,460	2,422,000	2,664	1.A FE
14687T-AD-9	Carvana Auto Receivables Trus SERIES 2021P2 CLASS A4 0.800% 01/10/27		08/04/2022	Citigroup Global		2,763,733	3,001,000	1,867	1.A FE
150890-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		07/07/2022	Bank of America		5,000,000	5,000,000	0	2.C FE
150890-AN-4	CELANESE US HOLDINGS LLC 6.330% 07/15/29		07/07/2022	Bank of America		5,000,000	5,000,000	0	2.C FE
150890-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		07/08/2022	Various		13,021,900	13,000,000	0	2.C FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		09/23/2022	Various		1,611,590	1,750,000	21,391	3.A FE
159864-AJ-6	CHARLES RIVER LABORATORI 4.000% 03/15/31		09/23/2022	Jefferies & Co		1,904,578	2,250,000	1,222	3.B FE
165167-DF-1	Chesapeake Energy Corp 5.500% 02/01/26		09/23/2022	Various		1,211,035	1,250,000	9,472	3.C FE
169905-AG-1	Choice Hotels Intl Inc 3.700% 01/15/31		07/12/2022	Morgan Stanley DWD		4,440,350	5,000,000	91,986	2.C FE
171779-AL-5	CIENA Corporation 4.000% 01/31/30		09/16/2022	Jefferies & Co		342,000	400,000	2,222	3.B FE
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		09/30/2022	Various		406,509	461,000	2,951	3.C FE
186858-AG-7	Cliffwater Corp Series E 5.610% 07/19/27		07/22/2022	Direct-Private Placement		15,000,000	15,000,000	0	1.C FE

E04

STATEMENT AS OF SEPTEMBER 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
200339-EX-3	Comerica Bank 5.332% 08/25/33		08/19/2022	Various		7,972,470	8,000,000	.0	2.A FE
201723-AP-8	Commercial Metals 3.875% 02/15/31		09/19/2022	Various		1,789,500	2,200,000	15,048	3.A FE
205768-AS-3	Comstock Resources Inc 6.750% 03/01/29		09/29/2022	Old Mission Markets		231,250	250,000	1,500	4.A FE
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		09/14/2022	Jefferies & Co		476,250	500,000	5,410	3.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD US 6.750% 05/15/28		09/30/2022	Various		1,225,748	1,269,000	30,073	3.C FE
237266-AJ-0	Darling International Inc 6.000% 06/15/30		09/23/2022	Various		1,342,080	1,350,000	21,633	3.A FE
238648-AA-3	Davidson Kemper Series A 5.820% 08/30/27		08/30/2022	Direct-Private Placement		10,000,000	10,000,000	.0	1.G FE
24765-AA-3	Petershill/Delta Epsilon Series A 5.510% 08/24/29		08/24/2022	Direct-Private Placement		4,000,000	4,000,000	.0	1.F FE
24765-AC-9	Petershill/Delta Epsilon Series C 5.690% 08/24/34		08/24/2022	Direct-Private Placement		1,000,000	1,000,000	.0	1.F FE
24765-AD-7	Petershill/Delta Epsilon Series D 5.840% 08/24/37		08/24/2022	Direct-Private Placement		2,000,000	2,000,000	.0	1.F FE
24765-AE-5	Petershill/Delta Epsilon Series E 6.140% 08/24/42		08/24/2022	Direct-Private Placement		2,000,000	2,000,000	.0	1.F FE
25466A-AR-2	DISCOVER BANK 2.700% 02/06/30		07/13/2022	Janney Montgomery		1,688,040	2,000,000	23,850	2.B FE
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		09/23/2022	MarketAxess		854,180	988,000	19,827	3.C FE
29250R-AP-1	Enbridge Energy Partners 7.500% 04/15/38		07/18/2022	JP Morgan		6,860,798	5,753,000	113,861	2.A FE
29281-AA-7	Energy Capital Series A 5.700% 07/07/27		07/07/2022	Direct-Private Placement		1,000,000	1,000,000	.0	1.G PL
29281-AB-5	Energy Capital Series B 5.790% 07/07/29		07/07/2022	Direct-Private Placement		7,000,000	7,000,000	.0	1.G PL
29365B-AA-1	ENTEGRIIS ESCROW CORP 4.750% 04/15/29		07/11/2022	Seaport Group		4,762,500	5,000,000	58,715	2.C FE
30328D-AA-1	FS Rialto Issuer Ltd SERIES 2022FL6 CLASS A 2.628% 08/17/37		09/21/2022	Various		4,206,963	4,215,000	2,089	1.A FE
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		07/06/2022	JP Morgan		999,560	1,000,000	.0	2.B FE
344849-AA-2	Foot Locker Inc 4.000% 10/01/29		09/29/2022	MarketAxess		232,911	300,000	.67	3.B FE
361448-BK-8	GATX CORP 4.900% 03/15/33		08/08/2022	Citigroup Global		3,961,960	4,000,000	.0	2.B FE
366651-AC-1	GARTNER INC 4.500% 07/01/28		09/23/2022	Various		1,149,028	1,250,000	12,438	3.A FE
37255L-AA-5	ENACT HOLDINGS INC 6.500% 08/15/25		08/09/2022	Various		4,018,750	4,000,000	121,694	3.A FE
37940X-AN-2	Global Payments Inc 5.300% 08/15/29		08/08/2022	JP Morgan		2,998,470	3,000,000	.0	2.C FE
37940X-AO-5	Global Payments Inc 5.400% 08/15/32		08/08/2022	Bank of America		2,994,990	3,000,000	.0	2.C FE
37940X-AR-3	Global Payments Inc 5.950% 08/15/52		08/08/2022	Bank of America		2,986,740	3,000,000	.0	2.C FE
38016L-AC-9	GO DADDY OPCO/FINCO 3.500% 03/01/29		09/23/2022	Jefferies & Co		1,235,445	1,450,000	2,362	3.C FE
38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A 2.760% 04/15/55		09/27/2022	Deutsche Bank		692,178	823,041	10,822	1.A FE
38869A-AD-9	GRAPHIC PACKAGING INTERN 3.750% 02/01/30		09/23/2022	Various		1,068,388	1,250,000	6,458	3.B FE
40410K-AA-3	H.B. FULLER CO 4.250% 10/15/28		09/20/2022	MarketAxess		254,310	294,000	5,449	3.C FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		08/05/2022	Morgan Stanley DWD		268,257	280,603	4,489	1.A FE
42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		09/08/2022	Barclays Capital		1,065,257	1,138,455	16,890	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/08/2022	Barclays Capital		619,145	653,983	12,043	1.A FE
428102-AC-1	HESS MIDSTREAM OPERATION 5.625% 02/15/26		07/21/2022	Brownstone Investment Group		498,750	500,000	12,500	3.A FE
44107T-BA-3	HOST HOTELS & RESORTS LP 2.900% 12/15/31		07/12/2022	Seaport Group		3,042,258	3,875,000	8,388	2.C FE
44891A-BL-0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/30		07/13/2022	Janney Montgomery		2,158,300	2,000,000	34,354	2.A FE
45031U-CF-6	ISTAR INC 4.750% 10/01/24		07/13/2022	Jefferies & Co		483,750	500,000	6,861	3.B FE
45031U-CG-4	ISTAR INC 4.250% 08/01/25		08/03/2022	Morgan Stanley DWD		1,780,625	1,850,000	874	3.B FE
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		09/23/2022	Various		1,956,145	2,000,000	26,474	3.C FE
451102-BT-3	ICAHN ENTERPRISES/FIN 6.250% 05/15/26		09/13/2022	JP Morgan		970,000	1,000,000	20,833	3.C FE
460599-AE-3	International Game Tech 5.250% 01/15/29		09/13/2022	Jefferies & Co		931,800	1,000,000	8,750	3.B FE
46284V-AF-8	Iron Mountain Inc 4.875% 09/15/29		09/23/2022	Various		1,946,593	2,250,000	1,490	3.C FE
46284V-AJ-0	Iron Mountain Inc 5.250% 07/15/30		09/13/2022	Jefferies & Co		1,785,640	2,000,000	17,500	3.C FE
46592E-AJ-5	JP Morgan Mortgage Trust SERIES 20211 CLASS A5 2.500% 06/25/51		08/24/2022	Stone X		825,413	825,000	1,432	1.A
46655V-AG-7	JP Morgan Mortgage Trust SERIES 20228 CLASS A5 4.500% 01/25/53		07/27/2022	JP Morgan		9,644,967	10,000,000	35,000	1.A FE
47077W-AA-6	JANE STREET GRP/JSG FIN 4.500% 11/15/29		09/20/2022	Various		1,759,690	2,000,000	31,375	3.B FE
48666K-BA-6	KB Home 7.250% 07/15/30		09/13/2022	Various		4,399,260	4,500,000	35,747	3.B FE
49327V-2C-7	Key Bank NA 4.900% 08/08/32		09/30/2022	Various		5,687,580	6,000,000	22,867	2.A FE
50187T-AF-3	LGI HOMES INC 4.000% 07/15/29		09/29/2022	MarketAxess		559,425	750,000	6,500	3.C FE
50212Y-AC-8	LPL HOLDINGS INC 4.625% 11/15/27		09/23/2022	Various		1,171,253	1,250,000	20,170	3.B FE
50212Y-AF-1	LPL HOLDINGS INC 4.375% 05/15/31		07/21/2022	Brownstone Investment Group		678,750	750,000	6,380	3.B FE
513075-BZ-3	LAMAR MEDIA CORP 3.625% 01/15/31		09/23/2022	Various		1,614,335	1,950,000	30,108	3.C FE
513272-AE-4	LAMB WESTON HLD 4.375% 01/31/32		09/23/2022	Jefferies & Co		1,088,265	1,250,000	7,201	3.C FE
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		09/30/2022	Barclays Capital		605,625	750,000	8,234	3.C FE
53079E-BL-7	Liberty Mutual Group 4.300% 02/01/61		07/27/2022	Seaport Group		2,107,500	3,000,000	63,783	3.A FE
53227J-AB-0	LIFE STORAGE LP 4.000% 06/15/29		07/13/2022	Janney Montgomery		1,399,305	1,500,000	5,000	2.B FE
546347-AM-7	Louisiana Pacific 3.625% 03/15/29		09/22/2022	MarketAxess		161,200	200,000	222	3.B FE

E04.1

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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
552848-AG-8	MGIC Investment Corp 5.250% 08/15/28		09/15/2022	Various		1,859,150	2,000,000	9,187	3.A FE
55285B-AA-3	MF1 Multifamily Housing Mortg SERIES 2022FL10 CLASS A 2.683% 09/17/37		09/27/2022	Stone X		3,980,000	4,000,000	5,659	1.A FE
55305B-AV-3	M/I Homes Inc 3.950% 02/15/30		09/29/2022	MarketAxess		179,463	245,000	1,290	3.B FE
55354G-AL-4	MSCI Inc Class A 3.875% 02/15/31		09/23/2022	Various		4,783,550	5,455,000	52,368	3.A FE
571903-BE-2	Marriott International 4.625% 06/15/30		07/12/2022	Morgan Stanley DWD		6,527,362	6,825,000	25,428	2.C FE
59001A-BD-3	Meritage Homes Corp 3.875% 04/15/29		09/23/2022	Various		1,037,945	1,250,000	20,613	3.A FE
615394-AM-5	Moog Inc 4.250% 12/15/27		09/16/2022	Various		1,278,960	1,400,000	15,583	3.C FE
61774A-A*-4	Morgan Stanley Direct Lending Series A 7.550% 09/13/25		09/13/2022	Direct-Private Placement		7,500,000	7,500,000	0	2.C PL
620076-BU-2	Motorola Inc 2.750% 05/24/31		07/13/2022	Janney Montgomery		1,645,080	2,000,000	7,792	2.C FE
629209-AA-5	NMI HOLDINGS 7.375% 06/01/25		09/29/2022	Various		367,238	375,000	9,193	3.B FE
629377-CS-9	NRG Energy Inc 3.875% 02/15/32		09/23/2022	Jefferies & Co		1,015,010	1,250,000	4,359	3.B FE
62979*-AM-9	National Storage Series L 5.060% 11/16/32		09/28/2022	Direct-Private Placement		11,000,000	11,000,000	0	2.A FE
651229-AW-6	Newell Rubbermaid Inc 4.200% 04/01/26		09/23/2022	Jefferies & Co		233,138	250,000	5,439	3.A FE
651229-AY-2	Newell Rubbermaid Inc 5.750% 04/01/46		09/14/2022	Various		1,673,258	2,043,000	38,508	3.A FE
65249B-AB-5	News Corp 5.125% 02/15/32		09/23/2022	Various		2,182,735	2,300,000	45,527	3.A FE
668771-AL-2	NORTONLIFELOCK INC 7.125% 09/30/30		09/09/2022	Various		4,110,500	4,100,000	0	3.C FE
680665-AK-2	CLIN CORP 5.000% 02/01/30		07/15/2022	Sun Trust Robinson Humphrey		1,884,319	2,085,000	48,650	3.B FE
682691-AB-6	ONEMAIN FINANCE CORP 3.500% 01/15/27		07/21/2022	Brownstone Investment Group		645,000	750,000	729	3.B FE
683720-AC-0	OPEN TEXT HOLDINGS INC 4.125% 12/01/31		08/01/2022	Various		1,312,500	1,500,000	10,198	3.B FE
69073T-AS-2	Owens-Brockway Glass 6.375% 08/15/25		09/30/2022	Various		1,112,450	1,175,000	10,196	4.B FE
69122J-A*-7	Owl Rock Capital Corp III Series 2022A Tranche A 7.500% 07/21/25		07/21/2022	Direct-Private Placement		4,000,000	4,000,000	0	2.B FE
69122J-A0-5	Owl Rock Capital Corp III Series 2022A Tranche B 7.580% 07/21/27		07/21/2022	Direct-Private Placement		6,000,000	6,000,000	0	2.B FE
693475-BE-4	PNC Financial Services Group 4.626% 06/06/33		09/30/2022	UBS		1,788,180	2,000,000	30,326	1.G FE
70932M-AA-5	PENNYMAC FIN SVCS INC 5.375% 10/15/25		09/23/2022	Various		1,620,770	1,750,000	35,385	3.C FE
72147K-AF-5	Pilgrim's Pride Corp 4.250% 04/15/31		09/23/2022	Various		417,560	500,000	9,415	2.C FE
744320-BK-7	Prudential Financial Inc 6.000% 09/01/52		08/08/2022	Wells Fargo		3,000,000	3,000,000	0	2.B FE
750236-AU-5	RADIAN GROUP INC 4.500% 10/01/24		07/01/2022	Bank of America		1,282,560	1,336,000	15,865	2.C FE
750236-AW-1	RADIAN GROUP INC 4.875% 03/15/27		09/23/2022	Various		2,979,558	3,100,000	50,009	2.C FE
750236-AX-9	RADIAN GROUP INC 6.625% 03/15/25		07/11/2022	Seaport Group		999,500	1,000,000	21,715	2.C FE
7591EP-AE-0	REGIONS FINANCIAL CORP 7.375% 12/10/37		07/13/2022	Janney Montgomery		1,206,220	1,000,000	7,170	2.B FE
77313L-AA-1	ROCKETMTCO CO-ISSUER INC 2.875% 10/15/26		09/15/2022	Morgan Stanley DWD		850,600	1,000,000	12,299	3.A FE
77313L-AB-9	ROCKETMTCO CO-ISSUER INC 4.000% 10/15/33		07/21/2022	Various		1,962,500	2,500,000	26,667	3.A FE
778296-AD-5	Ross Stores Inc 4.800% 04/15/30		07/14/2022	Stifel, Nicolaus and Co		6,662,911	6,905,000	85,622	2.A FE
78486U-AS-0	SVB Financial Group 4.570% 04/29/33		07/13/2022	Various		973,420	1,000,000	9,648	2.B FE
78646U-AB-5	SAFEHOLD OPERATING PARTN 2.850% 01/15/32		08/23/2022	Various		5,276,862	6,526,000	14,332	2.A FE
808513-BW-4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Taxable Exchange		(4,372,000)	(4,000,000)	0	1.F FE
808513-BW-4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Tax Free Exchange		3,895,107	4,000,000	0	1.F FE
808513-BX-2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Taxable Exchange		(1,763,608)	(1,675,000)	0	1.F FE
808513-BX-2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Tax Free Exchange		1,667,595	1,675,000	0	1.F FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		09/23/2022	Various		2,219,105	2,750,000	5,274	3.C FE
838518-AA-6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/31		08/04/2022	Stifel, Nicolaus and Co		4,375,000	5,000,000	78,786	2.C FE
84055B-AA-1	SOUTH32 TREASURY USA 4.350% 04/14/32		07/13/2022	Janney Montgomery		1,873,340	2,000,000	21,992	2.A FE
84762L-AV-7	Spectrum Brands Inc 5.000% 10/01/29		09/30/2022	UBS		47,845	60,000	25	4.B FE
85172F-AM-1	ONEMAIN FINANCE CORP 6.875% 03/15/25		09/20/2022	Various		1,938,500	2,000,000	1,337	3.B FE
85172F-AP-4	ONEMAIN FINANCE CORP 6.125% 03/15/24		07/13/2022	Citigroup Global		1,492,500	1,500,000	30,625	3.B FE
85855C-AE-0	STELLANTIS FIN US INC 6.375% 09/12/32		09/07/2022	Citigroup Global		14,986,800	15,000,000	0	2.B FE
86074Q-AP-7	STILLWATER MINING CO 4.000% 11/16/26		09/21/2022	Various		654,865	745,000	10,068	3.B FE
86172*-AA-9	Stone Point Credit Corporation 5.830% 05/19/25		08/18/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B PL
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		09/23/2022	Jefferies & Co		1,132,528	1,250,000	11,375	3.C FE
87133L-AA-8	SYLVAMO CORP 7.000% 09/01/29		09/30/2022	Various		981,260	1,141,000	7,321	4.A FE
871829-AN-7	Sysco Corp 6.625% 03/17/39		07/08/2022	Seaport Group		3,284,280	3,000,000	63,490	2.B FE
87470L-AH-4	TALLGRASS NRG PARTN/FIN 7.500% 10/01/25		09/23/2022	Jefferies & Co		248,390	250,000	9,167	3.C FE
88033G-DP-2	Tenet Healthcare Corp 6.125% 06/15/30		09/23/2022	Various		3,097,358	3,250,000	52,318	3.C FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		09/14/2022	Sumridge Partners		846,250	1,000,000	14,250	2.C FE
894164-AA-0	TRAVEL + LEISURE CO 4.500% 12/01/29		09/23/2022	Various		2,164,110	2,650,000	32,650	3.C FE
896239-AC-4	Trimble Navigation Ltd 4.900% 06/15/28		07/13/2022	Janney Montgomery		976,400	1,000,000	4,083	2.C FE
896288-AA-5	TRINET GROUP INC 3.500% 03/01/29		09/16/2022	Various		1,956,590	2,273,000	2,838	3.B FE

E04.2

STATEMENT AS OF SEPTEMBER 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
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		09/22/2022	UBS		4,610,300	5,000,000	39,601	1.G FE
911365-BG-8	United Rentals NA Inc 4.875% 01/15/28		09/23/2022	Various		6,458,030	6,750,000	55,859	3.A FE
91159H-JG-6	US Bancorp 4.967% 07/22/33		07/19/2022	US Bancorp Piper Jaffrey		5,000,000	5,000,000	0	1.F FE
914906-AX-0	Univision Communications Inc 7.375% 06/30/30		07/21/2022	Various		2,730,000	2,750,000	11,728	4.A FE
92552V-AL-4	VIASAT INC 5.625% 04/15/27		09/19/2022	Various		3,660,625	4,000,000	94,922	3.B FE
925650-AD-5	VICI PROPERTIES LP 5.125% 05/15/32		09/22/2022	Various		2,058,419	2,140,000	24,509	2.C FE
92838*-AA-3	Vista Global Holdings Limited Series 2022-1A 6.850% 04/05/32		08/18/2022	Direct-Private Placement		7,000,000	7,000,000	0	2.A PL
92840V-AA-0	VISTRA OPERATIONS CO LLC 5.500% 09/01/26		09/15/2022	Morgan Stanley DWD		966,510	1,000,000	2,750	3.B FE
92840V-AE-2	VISTRA OPERATIONS CO LLC 4.300% 07/15/29		07/13/2022	Janney Montgomery		1,831,660	2,000,000	0	2.C FE
928881-AF-8	VONTIER CORP 2.950% 04/01/31		09/20/2022	Various		3,222,431	4,300,000	59,107	2.C FE
92933B-AT-1	WMG ACQUISITION CORP 3.750% 12/01/29		09/13/2022	Jefferies & Co		868,180	1,000,000	10,833	3.C FE
95081Q-AN-4	WESCO DISTRIBUTION INC 7.125% 06/15/25		09/29/2022	MarketAxess		499,685	500,000	10,688	3.C FE
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		09/30/2022	Old Mission Markits		93,860	100,000	297	3.B FE
98877D-AC-9	ZF NA CAPITAL 4.750% 04/29/25		09/22/2022	Various		1,305,375	1,400,000	23,011	3.A FE
06417X-AE-1	BANK OF NOVA SCOTIA 2.450% 02/02/32	A.	07/07/2022	ATHENE		1,669,280	2,000,000	24,636	1.F FE
29250N-BN-4	Enbridge Inc 7.375% 01/15/83	A.	09/15/2022	JP Morgan		1,000,000	1,000,000	0	2.C FE
303901-BK-7	Fairfax Financial Holdings 5.625% 08/16/32	A.	08/11/2022	Bank of America		11,982,720	12,000,000	0	2.B FE
575385-AD-1	MASONITE INTERNATIONAL C 5.375% 02/01/28	A.	09/20/2022	Various		4,891,305	5,200,000	89,471	3.A FE
68245X-AH-2	1011778 BC / NEW RED FIN 3.875% 01/15/28	A.	09/23/2022	Various		1,374,027	1,541,000	1,098	3.B FE
68245X-AP-4	1011778 BC / NEW RED FIN 3.500% 02/15/29	A.	09/23/2022	Various		1,057,430	1,250,000	4,326	3.B FE
92660F-AN-4	VIDEOTRON LTD 3.625% 06/15/29	A.	09/13/2022	Various		3,029,480	3,500,000	22,354	3.A FE
000000-00-0	PERSHING SQUARE HOLDINGS 3.250% 10/01/31	D.	07/14/2022	Various		1,700,555	2,100,000	20,285	2.B FE
00175L-AS-1	American Money Management Cor SERIES 201414A CLASS A2R2 4.169% 07/25/29	D.	07/05/2022	Barclays Capital		238,125	250,000	1,310	1.B FE
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD 5.548% 08/11/32	D.	08/02/2022	Bank of America		5,000,000	5,000,000	0	1.G FE
00973R-AJ-2	AKER BP ASA 4.000% 01/15/31	D.	07/13/2022	Janney Montgomery		2,724,360	3,000,000	0	2.B FE
01382Z-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D.	09/21/2022	Various		6,574,268	6,725,000	109,225	2.C FE
03333B-AA-5	Anchorage Credit Funding Ltd. SERIES 202216A CLASS A 5.400% 07/21/40	D.	07/13/2022	Goldman Sachs & Company		8,450,000	8,450,000	0	1.A FE
04941Y-AJ-8	Atlas Senior Loan Fund LTD SERIES 201811A CLASS B 4.443% 07/26/31	D.	08/23/2022	Citigroup Global		968,000	1,000,000	3,680	1.C FE
05464H-AB-6	AXIS SPECIALTY FINAN PLC 5.150% 04/01/45	D.	08/11/2022	Colliers Securities		1,851,938	1,970,000	37,764	2.A FE
12664B-AG-2	COS US CLO 2022-2, Ltd. SERIES 20222A CLASS BF 6.057% 07/20/31	D.	08/10/2022	Jefferies & Co		7,000,000	7,000,000	0	1.B FE
21039C-AA-2	CONSTELLUM SE 5.625% 06/15/28	D.	09/29/2022	Old Mission Markits		206,250	250,000	4,219	4.B FE
30251G-BA-4	FMG RESOURCES AUG 2006 4.500% 09/15/27	D.	09/23/2022	Various		2,276,103	2,500,000	13,813	3.A FE
30251G-BC-0	FMG RESOURCES AUG 2006 4.375% 04/01/31	D.	09/23/2022	Various		1,319,324	1,617,000	33,391	3.A FE
30251G-BD-8	FMG RESOURCES AUG 2006 5.875% 04/15/30	D.	07/18/2022	Jefferies & Co		139,875	150,000	2,423	3.A FE
30251G-BE-6	FMG RESOURCES AUG 2006 6.125% 04/15/32	D.	07/28/2022	Morgan Stanley DWD		1,887,500	2,000,000	37,431	3.A FE
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D.	07/13/2022	Janney Montgomery		955,060	1,000,000	10,979	2.B FE
34964W-AJ-1	Fortress Credit BSL Limited SERIES 20222A CLASS C2 7.800% 10/18/33	D.	09/15/2022	Natixis		4,000,000	4,000,000	0	1.F FE
38060A-AC-8	GOLD FIELDS OROGEN HOLD 6.125% 05/15/29	D.	07/13/2022	Janney Montgomery		2,011,340	2,000,000	20,417	2.C FE
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 4.298% 07/15/31	D.	09/29/2022	BMO Capital Markets		1,935,000	2,000,000	18,098	1.A FE
44932T-AC-1	ICG US CLO Ltd SERIES 20182A CLASS B 4.516% 07/22/31	D.	08/25/2022	Nikko Securities America		2,718,240	2,800,000	12,425	1.C FE
50188G-AU-7	LOM Ltd Partnership SERIES 18A CLASS BR 4.359% 04/20/31	D.	07/15/2022	Morgan Stanley DWD		233,125	250,000	1,664	1.C FE
50188Y-AG-9	LOM Ltd Partnership SERIES 24A CLASS BR 4.159% 03/20/30	D.	07/07/2022	Bank of America		475,000	500,000	2,805	1.B FE
50201D-AA-1	LOPR SR SECURED FIN DAC 6.750% 10/15/27	D.	07/01/2022	Morgan Stanley DWD		1,870,000	2,000,000	30,375	4.A FE
526250-AD-7	LENOVO GROUP LTD 5.831% 01/27/28	D.	07/20/2022	Citigroup Global		3,000,000	3,000,000	0	2.B FE
526250-AE-5	LENOVO GROUP LTD 6.536% 07/27/32	D.	07/20/2022	Citigroup Global		3,000,000	3,000,000	0	2.B FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/33	D.	08/04/2022	Citigroup Global		5,000,000	5,000,000	0	1.G FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D.	09/15/2022	Interest Capitalization		17,258	17,258	0	5.B FE
55608J-BE-7	MACQUARIE GROUP LTD 4.442% 06/21/33	D.	07/13/2022	Janney Montgomery		1,867,700	2,000,000	5,923	1.G FE
55608J-BG-2	MACQUARIE GROUP LTD 5.491% 11/09/33	D.	08/02/2022	Bank of America		5,000,000	5,000,000	0	1.G FE
600814-AR-8	MILLICOM INTL CELLULAR 4.500% 04/27/31	D.	09/14/2022	Goldman Sachs & Company		815,000	1,000,000	17,375	3.B FE
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D.	09/23/2022	Various		2,393,495	2,400,000	74,056	3.C FE
606822-CK-8	MINERAL RESOURCES LTD 5.133% 07/20/33	D.	07/11/2022	Mitsubishi		5,000,000	5,000,000	0	1.G FE
606822-CR-3	MINERAL RESOURCES LTD 5.472% 09/13/33	D.	09/06/2022	Jefferies & Co		3,000,240	3,000,000	0	1.G FE
60687Y-CM-9	MIZUHO FINANCIAL GROUP 5.669% 09/13/33	D.	09/07/2022	MIZUHO		3,000,000	3,000,000	0	1.G FE
62481W-AN-7	MP Clo VIII, LTD SERIES 20152A CLASS BRR 4.582% 04/28/34	D.	08/23/2022	JP Morgan		240,000	250,000	893	1.C FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D.	06/01/2022	Taxable Exchange		0	0	0	4.B FE
63172W-AA-7	Nassau LTD SERIES 201911A CLASS AN 4.188% 10/15/32	D.	08/25/2022	Janney Montgomery		975,000	1,000,000	4,953	1.A FE

E04.3

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

SCHEDULE D - PART 3

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
66860M-AQ-4	Northwoods Capital Ltd SERIES 201918A CLASS BR 4.808% 05/20/32	D	08/25/2022	Citigroup Global		786,068	815,000	766	1.B FE
67401R-AE-4	Oaktree CLO Ltd SERIES 20223A CLASS B1 3.149% 07/15/35	D	08/10/2022	Credit Suisse		4,000,000	4,000,000	0	1.C FE
67401R-AL-8	Oaktree CLO Ltd SERIES 20223A CLASS B2 5.590% 07/15/35	D	08/10/2022	Credit Suisse		5,000,000	5,000,000	0	1.C FE
70016W-AE-4	Park Blue CLO SERIES 20221A CLASS B1 3.399% 10/20/34	D	08/05/2022	Morgan Stanley DWD		8,000,000	8,000,000	0	1.C FE
70016W-AG-9	Park Blue CLO SERIES 20221A CLASS B2 6.254% 10/20/34	D	08/05/2022	Morgan Stanley DWD		4,000,000	4,000,000	0	1.C FE
70016W-AN-4	Park Blue CLO SERIES 20221A CLASS C2 7.114% 10/20/34	D	08/05/2022	Morgan Stanley DWD		2,000,000	2,000,000	0	1.F FE
701631-AA-1	Parliament CLO Ltd SERIES 20212A CLASS A 4.308% 08/20/32	D	07/15/2022	Stone X		911,400	980,000	2,988	1.A FE
74982W-AE-6	Race Point CLO Ltd SERIES 20159A CLASS A2R2 4.188% 10/15/30	D	08/25/2022	RBC Capital Markets		890,313	925,000	4,581	1.C FE
77340G-AN-1	Rockford Tower CLO Ltd SERIES 20172A CLASS CR 4.638% 10/15/29	D	07/07/2022	Wells Fargo		2,696,463	2,825,000	20,101	1.D FE
78669Q-AA-8	SAGICOR FINANCIAL CO 5.300% 05/13/28	D	09/15/2022	Morgan Stanley DWD		949,210	1,000,000	18,550	3.A FE
80317E-AG-4	Saranac CLO LTD SERIES 20142A CLASS BR 4.730% 11/20/29	D	08/24/2022	Various		2,730,920	2,900,000	7,730	1.C FE
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875% 09/01/30	D	08/16/2022	Various		2,212,500	2,200,000	0	3.C FE
81882H-AS-4	Shackleton CLO LTD SERIES 20134RA CLASS A2CR 4.712% 04/13/31	D	08/24/2022	BNP Paribas		973,500	1,000,000	5,690	1.C FE
83609Y-AE-6	Sound Point CLO LTD SERIES 20133RA CLASS B 4.460% 04/18/31	D	08/25/2022	Citigroup Global		483,125	500,000	2,619	1.C FE
83611K-AN-2	Sound Point CLO LTD SERIES 20191A CLASS BR 4.459% 01/20/32	D	08/23/2022	Citigroup Global		965,000	1,000,000	4,410	1.B FE
86317Y-AE-2	Stratus CLO SERIES 20222A CLASS C 4.049% 07/20/30	D	07/01/2022	Citigroup Global		1,100,000	1,100,000	0	1.F FE
88429P-AG-5	37 Capital CLO Ltd SERIES 20221A CLASS C2 6.135% 07/15/34	D	07/07/2022	Morgan Stanley DWD		3,000,000	3,000,000	0	1.F FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	09/26/2022	Various		1,941,718	2,250,000	14,049	3.C FE
92331L-BG-4	Venture CDO Ltd SERIES 201727A CLASS CR 5.059% 07/20/30	D	08/25/2022	BNP Paribas		2,551,250	2,600,000	14,473	1.D FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	09/30/2022	Various		1,873,193	2,190,000	17,677	3.A FE
961214-FG-3	Westpac Bkg Corp 5.405% 08/10/33	D	08/03/2022	Various		5,012,870	5,000,000	0	2.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					610,368,879	639,054,361	3,602,943	XXX
001778-AB-1	AMCP T/L 1L 10.005% 10/05/26		09/22/2022	Direct-Private Placement		12,500	12,500	0	3.A PL
46331F-AA-7	Ironwood Cap V 5.000% 04/20/37		09/22/2022	Direct-Private Placement		939,576	939,576	0	2.A PL
66706-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		08/12/2022	Direct-Private Placement		1,647,916	1,647,916	0	2.A PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					2,599,992	2,599,992	0	XXX
2509999997	Total - Bonds - Part 3					616,185,822	644,871,304	3,602,943	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					616,185,822	644,871,304	3,602,943	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
000000-00-0	FHLB - Dallas Class B		09/27/2022	Direct-Private Placement	3,379,000	337,900	0	0	
000000-00-0	NAC Holdings LTD	D	06/01/2022	Taxable Exchange	1,902,000	57,060	0	0	
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					394,960	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					394,960	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					394,960	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					394,960	XXX	0	XXX
6009999999	Totals					616,580,782	XXX	3,602,943	XXX

E04.4

STATEMENT AS OF SEPTEMBER 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		09/01/2022	Paydown		42,920	42,920	45,032	44,822	0	(1,902)	0	(1,902)	0	42,920	0	0	0	1,144	09/15/2041	1.A
36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		09/01/2022	Paydown		468	468	480	472	0	(4)	0	(4)	0	468	0	0	0	23	08/15/2026	1.A
36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		09/01/2022	Paydown		645	645	652	648	0	(3)	0	(3)	0	645	0	0	0	30	06/15/2027	1.A
36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		09/01/2022	Paydown		121,487	121,487	127,030	126,741	0	(5,254)	0	(5,254)	0	121,487	0	0	0	3,232	10/15/2040	1.A
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		09/01/2022	Paydown		116,206	116,206	112,412	114,791	0	1,415	0	1,415	0	116,206	0	0	0	3,477	08/20/2039	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		09/01/2022	Paydown		0	0	1,401	1,251	0	(1,251)	0	(1,251)	0	0	0	0	0	140	10/16/2048	1.A
38374U-W7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		09/01/2022	Paydown		65,628	65,628	62,675	64,588	0	1,040	0	1,040	0	65,628	0	0	0	1,958	06/20/2039	1.A
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		09/01/2022	Paydown		199,381	199,381	189,910	196,098	0	3,283	0	3,283	0	199,381	0	0	0	5,926	06/20/2039	1.A
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		09/01/2022	Paydown		403,324	403,324	397,274	401,116	0	2,208	0	2,208	0	403,324	0	0	0	12,027	06/20/2039	1.A
38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		09/01/2022	Paydown		316,254	316,254	309,929	314,182	0	2,071	0	2,071	0	316,254	0	0	0	9,444	09/20/2039	1.A
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		09/01/2022	Paydown		449,861	449,861	428,492	446,264	0	3,597	0	3,597	0	449,861	0	0	0	11,898	11/16/2024	1.A
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		09/01/2022	Paydown		80,099	80,099	77,396	79,167	0	932	0	932	0	80,099	0	0	0	2,359	08/20/2039	1.A
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		09/01/2022	Paydown		369,081	369,081	360,488	366,034	0	3,047	0	3,047	0	369,081	0	0	0	11,073	10/20/2038	1.A
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		09/01/2022	Paydown		285,152	285,152	287,647	285,226	0	(75)	0	(75)	0	285,152	0	0	0	8,652	11/20/2039	1.A
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		09/01/2022	Paydown		527,199	527,199	515,748	523,590	0	3,609	0	3,609	0	527,199	0	0	0	15,682	10/20/2039	1.A
38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		09/01/2022	Paydown		169,969	169,969	169,009	169,390	0	579	0	579	0	169,969	0	0	0	5,029	12/20/2039	1.A
38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 3.048% 10/20/41		09/20/2022	Paydown		0	0	41,018	36,034	0	(36,034)	0	(36,034)	0	0	0	0	0	8,484	10/20/2041	1.A
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		09/01/2022	Paydown		201,613	201,613	203,499	202,175	0	(562)	0	(562)	0	201,613	0	0	0	3,628	06/20/2045	1.A
38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CMB) B 3.100% 02/16/61		09/01/2022	Paydown		116,879	116,879	113,007	114,202	0	2,677	0	2,677	0	116,879	0	0	0	2,415	02/16/2061	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		09/01/2022	Paydown		6,055	6,055	6,196	6,104	0	(84)	0	(84)	0	6,055	0	0	0	53	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		09/01/2022	Paydown		443,923	443,923	441,304	442,374	0	1,549	0	1,549	0	443,923	0	0	0	12,336	08/20/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,916,144	3,916,144	3,890,599	3,935,269	0	(19,162)	0	(19,162)	0	3,916,144	0	0	0	119,010	XXX	XXX
452152-F5-5	ILLINOIS ST 7.350% 07/01/35		07/01/2022	Redemption	100,000	357,143	357,143	425,732	413,362	0	(1,414)	0	(1,414)	0	411,948	0	(54,805)	(54,805)	26,250	07/01/2035	1.E FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						357,143	357,143	425,732	413,362	0	(1,414)	0	(1,414)	0	411,948	0	(54,805)	(54,805)	26,250	XXX	XXX
010869-CD-5	ALAMEDA CA CORRIDOR TRANSPRTN 6.600% 10/01/29		07/14/2022	Call	110,4100	25,874,584	23,435,000	27,398,796	25,425,555	0	(193,929)	0	(193,929)	0	25,231,626	0	(1,796,626)	(1,796,626)	3,655,469	10/01/2029	1.G FE
3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		09/01/2022	Paydown		351,442	351,442	360,001	359,536	0	(8,095)	0	(8,095)	0	351,442	0	0	0	8,225	10/01/2041	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2022	Paydown		94,190	94,190	91,850	92,005	0	2,185	0	2,185	0	94,190	0	0	0	2,150	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2022	Paydown		200,113	200,113	204,334	204,029	0	(3,916)	0	(3,916)	0	200,113	0	0	0	4,061	04/01/2042	1.A
3128MJ-WB-3	Federal Home Loan Mtg Corp G08353 4.500% 07/01/39		09/01/2022	Paydown		72,059	72,059	71,980	71,975	0	83	0	83	0	72,059	0	0	0	2,158	07/01/2039	1.A

E05

STATEMENT AS OF SEPTEMBER 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
3128MJ-09-4	Federal Home Loan Mtg Corp G08479 3.500%		09/01/2022	Paydown		39,592	39,592	40,743	40,666	0	(1,074)	0	(1,074)	0	39,592	0	0	0	924	03/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000%		09/01/2022	Paydown		29,208	29,208	29,897	29,863	0	(655)	0	(655)	0	29,208	0	0	0	564	12/01/2044	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2022	Paydown		235,036	235,036	241,163	241,163	0	(6,128)	0	(6,128)	0	235,036	0	0	0	4,235	11/01/2042	1.A
31292H-X3-3	Federal Home Ln Mtg Corp C01598 5.000%		09/01/2022	Paydown		22,383	22,383	23,144	22,971	0	(587)	0	(587)	0	22,383	0	0	0	745	08/01/2033	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2022	Paydown		40,124	40,124	39,748	39,775	0	349	0	349	0	40,124	0	0	0	660	01/01/2043	1.A
312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		09/01/2022	Paydown		151,323	151,323	148,817	148,968	0	2,355	0	2,355	0	151,323	0	0	0	4,505	06/01/2039	1.A
312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		09/01/2022	Paydown		75,064	75,064	77,691	77,569	0	(2,465)	0	(2,465)	0	75,064	0	0	0	2,678	04/01/2040	1.A
312942-FT-7	FREDDIE MAC A93778 4.000% 09/01/40		09/01/2022	Paydown		430,225	430,225	443,400	442,556	0	(12,331)	0	(12,331)	0	430,225	0	0	0	11,906	09/01/2040	1.A
312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		09/01/2022	Paydown		2,302	2,302	2,326	2,318	0	(16)	0	(16)	0	2,302	0	0	0	69	02/01/2041	1.A
312946-PS-9	FREDDIE MAC A97644 4.000% 03/01/41		09/01/2022	Paydown		33,204	33,204	34,449	34,337	0	(1,132)	0	(1,132)	0	33,204	0	0	0	891	03/01/2041	1.A
31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000%		09/01/2022	Paydown		5,155	5,155	5,327	5,308	0	(154)	0	(154)	0	5,155	0	0	0	172	12/01/2033	1.A
3132GS-EU-9	FREDDIE MAC 007047 3.000% 03/01/42		09/01/2022	Paydown		418,587	418,587	418,587	418,587	0	0	0	0	0	418,587	0	0	0	7,580	03/01/2042	1.A
3132GS-TW-9	FREDDIE MAC 007465 3.500% 04/01/42		09/01/2022	Paydown		247,964	247,964	255,945	255,416	0	(7,452)	0	(7,452)	0	247,964	0	0	0	5,707	04/01/2042	1.A
3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466 3.000%		09/01/2022	Paydown		320,778	320,778	334,913	333,996	0	(13,218)	0	(13,218)	0	320,778	0	0	0	6,196	11/01/2042	1.A
3132J6-G0-1	Federal Home Loan Mtg Corp Q15206 2.500%		09/01/2022	Paydown		465,338	465,338	454,577	455,434	0	9,904	0	9,904	0	465,338	0	0	0	7,601	01/01/2043	1.A
3133JL-6P-9	Freddie Mac QJ8078 5.000% 06/01/52		09/01/2022	Paydown		9,051	9,051	9,051	0	0	0	0	0	9,051	0	0	0	57	06/01/2052	1.A	
3136BH-NW-9	Federal Natl Mtg Assn 190405 4.000%		09/01/2022	Paydown		76,395	76,395	75,512	75,546	0	849	0	849	0	76,395	0	0	0	2,004	10/01/2040	1.A
3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		09/01/2022	Paydown		636,087	636,087	622,223	630,440	0	5,647	0	5,647	0	636,087	0	0	0	16,482	10/25/2041	1.A
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		09/01/2022	Paydown		1,131,522	1,131,522	1,018,370	1,097,523	0	33,999	0	33,999	0	1,131,522	0	0	0	22,786	08/25/2033	1.A
3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		09/01/2022	Paydown		397,649	397,649	355,771	384,602	0	13,047	0	13,047	0	397,649	0	0	0	7,982	08/25/2033	1.A
3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500%		09/01/2022	Paydown		940,171	940,171	833,814	902,287	0	37,884	0	37,884	0	940,171	0	0	0	15,697	03/25/2034	1.A
3136AJ-JP-8	Fannie Mae SERIES 201418 CLASS BC 3.000%		09/01/2022	Paydown		557,389	557,389	517,675	543,852	0	13,537	0	13,537	0	557,389	0	0	0	11,165	04/25/2034	1.A
3136AM-XV-6	Fannie Mae SERIES 201511 CLASS AQ 3.000%		09/01/2022	Paydown		256,109	256,109	254,155	255,027	0	1,082	0	1,082	0	256,109	0	0	0	5,240	03/25/2035	1.A
3136AM-Z3-6	Fannie Mae 2015-18 TY 3.000% 04/25/35		09/01/2022	Paydown		124,148	124,148	123,309	123,679	0	469	0	469	0	124,148	0	0	0	2,660	04/25/2035	1.A
3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000%		09/01/2022	Paydown		48,270	48,270	47,135	47,691	0	579	0	579	0	48,270	0	0	0	967	03/25/2047	1.A
3136B5-VJ-8	Fannie Mae SERIES 201939 CLASS PZ 3.000%		09/01/2022	Paydown		232,431	232,431	233,509	232,735	0	(305)	0	(305)	0	232,431	0	0	0	2,760	08/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		09/01/2022	Paydown		717,852	717,852	680,613	708,092	0	9,760	0	9,760	0	717,852	0	0	0	19,272	11/15/2040	1.A
3137A5-DU-5	Federal Home Ln Mtg Corp REMIC Ser 3789 CI PD 4.000% 11/15/40		09/01/2022	Paydown		413,450	413,450	411,577	412,693	0	758	0	758	0	413,450	0	0	0	10,849	11/15/2040	1.A
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		09/01/2022	Paydown		24,983	24,983	26,513	25,213	0	(229)	0	(229)	0	24,983	0	0	0	750	03/15/2041	1.A
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		09/01/2022	Paydown		886,229	886,229	815,330	864,458	0	21,770	0	21,770	0	886,229	0	0	0	20,696	04/15/2031	1.A
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		09/01/2022	Paydown		607,680	607,680	559,825	591,645	0	16,035	0	16,035	0	607,680	0	0	0	14,423	04/15/2031	1.A
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		09/01/2022	Paydown		33,071	33,071	32,120	32,864	0	207	0	207	0	33,071	0	0	0	772	01/15/2042	1.A

E05.1

STATEMENT AS OF SEPTEMBER 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
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		09/01/2022	Paydown		48,607	48,607	48,880	48,620	0	(13)	0	(13)	0	48,607	0	0	0	1,289	02/15/2042	1.A
3137B2-FH-8	Federal Home Ln Mtg Corp SERIES 4206 CLASS EU 3.000% 05/15/33		09/01/2022	Paydown		3,314	3,314	3,303	3,305	0	9	0	9	0	3,314	0	0	0	70	05/15/2033	1.A
3137BA-R6-1	Federal Home Ln Mtg Corp SERIES 4335 CLASS VQ 4.250% 05/15/34		09/01/2022	Paydown		573,674	573,674	617,058	584,396	0	(10,721)	0	(10,721)	0	573,674	0	0	0	15,649	05/15/2034	1.A
3137BB-HG-8	FHLMC 4350 Class DY 4.000% 06/15/44		09/01/2022	Paydown		370,694	370,694	394,268	376,831	0	(6,137)	0	(6,137)	0	370,694	0	0	0	9,430	06/15/2044	1.A
3137BH-UH-5	Freddie Mac 3.000% 04/15/35		09/15/2022	Paydown		47,486	47,486	46,478	47,107	0	379	0	379	0	47,486	0	0	0	1,017	04/15/2035	1.A
3137F5-Z2-1	FREDDIE MAC SERIES 4791 CLASS Z 4.000% 05/15/48		09/01/2022	Paydown		166,012	166,012	166,103	165,893	0	119	0	119	0	166,012	0	0	0	4,278	05/15/2048	1.A
3137FH-CC-5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000% 09/15/48		09/01/2022	Paydown		315,607	315,607	316,488	315,604	0	3	0	3	0	315,607	0	0	0	8,310	09/15/2048	1.A
3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500% 05/15/48		09/01/2022	Paydown		368,816	368,816	372,676	371,471	0	(2,656)	0	(2,656)	0	368,816	0	0	0	8,435	05/15/2048	1.A
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		09/01/2022	Paydown		1,035,485	1,035,485	1,085,861	1,062,675	0	(27,191)	0	(27,191)	0	1,035,485	0	0	0	23,009	09/15/2048	1.A
3137FJ-AJ-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		09/01/2022	Paydown		473,458	473,458	486,960	481,277	0	(7,818)	0	(7,818)	0	473,458	0	0	0	4,108	09/15/2048	1.A
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		09/01/2022	Paydown		1,057,125	1,057,125	1,073,889	1,065,034	0	(7,909)	0	(7,909)	0	1,057,125	0	0	0	27,357	12/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		09/01/2022	Paydown		586,473	586,473	593,600	588,359	0	(1,886)	0	(1,886)	0	586,473	0	0	0	17,355	12/15/2048	1.A
3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY 4.000% 12/15/48		09/01/2022	Paydown		197,810	197,810	208,520	201,859	0	(4,049)	0	(4,049)	0	197,810	0	0	0	5,234	12/15/2048	1.A
3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000% 12/15/48		09/01/2022	Paydown		574,438	574,438	603,503	585,892	0	(11,454)	0	(11,454)	0	574,438	0	0	0	15,198	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		09/01/2022	Paydown		486,325	486,325	515,167	497,786	0	(11,462)	0	(11,462)	0	486,325	0	0	0	14,466	01/15/2049	1.A
31385X-NR-4	Federal Natl Mtg Assn Pool 555800 5.500% 10/01/33		09/01/2022	Paydown		16,843	16,843	17,427	17,292	0	(449)	0	(449)	0	16,843	0	0	0	614	10/01/2033	1.A
3138A4-4Z-5	Fannie Mae AH3539 4.000% 02/01/41		09/01/2022	Paydown		162,643	162,643	161,093	161,166	0	1,477	0	1,477	0	162,643	0	0	0	4,142	02/01/2041	1.A
3138AX-CF-6	Fannie Mae AJ5469 3.500% 11/01/41		09/01/2022	Paydown		99,125	99,125	100,086	100,012	0	(886)	0	(886)	0	99,125	0	0	0	2,237	11/01/2041	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2022	Paydown		155,976	155,976	153,661	153,777	0	2,199	0	2,199	0	155,976	0	0	0	3,045	01/01/2043	1.A
3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		09/01/2022	Paydown		138,498	138,498	141,181	140,945	0	(2,447)	0	(2,447)	0	138,498	0	0	0	2,807	11/01/2044	1.A
3138EP-CJ-6	FNMA AL 6756 3.903% 03/01/45		09/01/2022	Paydown		103,419	103,419	112,727	110,884	0	(7,465)	0	(7,465)	0	103,419	0	0	0	2,719	03/01/2045	1.A
3138L3-O6-5	FN AI3176 3.770% 05/01/43		09/01/2022	Paydown		26,496	26,496	27,250	27,084	0	(588)	0	(588)	0	26,496	0	0	0	666	05/01/2043	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		09/01/2022	Paydown		40,677	40,677	45,228	44,294	0	(3,617)	0	(3,617)	0	40,677	0	0	0	1,121	07/01/2044	1.A
3138L6-LM-8	Fannie Mae AI5731 3.990% 06/01/44		09/01/2022	Paydown		16,577	16,577	17,444	17,363	0	(786)	0	(786)	0	16,577	0	0	0	441	06/01/2044	1.A
3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		09/01/2022	Paydown		53,789	53,789	57,924	56,005	0	(2,216)	0	(2,216)	0	53,789	0	0	0	1,339	10/01/2029	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		09/01/2022	Paydown		45,609	45,609	49,663	48,654	0	(3,045)	0	(3,045)	0	45,609	0	0	0	1,256	11/01/2039	1.A
3138L8-8R-0	FNMA 3.430% 03/01/40		09/01/2022	Paydown		43,161	43,161	45,750	45,087	0	(1,926)	0	(1,926)	0	43,161	0	0	0	998	03/01/2040	1.A
3138L8-VF-8	FNMA 3.670% 01/01/45		09/01/2022	Paydown		96,948	96,948	98,281	97,907	0	(959)	0	(959)	0	96,948	0	0	0	2,396	01/01/2045	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		09/01/2022	Paydown		28,410	28,410	29,671	29,167	0	(756)	0	(756)	0	28,410	0	0	0	651	01/01/2032	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		09/01/2022	Paydown		44,137	44,137	42,444	42,621	0	1,516	0	1,516	0	44,137	0	0	0	1,008	12/01/2045	1.A
3138LN-4G-3	Fannie Mae AN9822 3.980% 07/01/38		09/01/2022	Paydown		24,813	24,813	26,993	26,717	0	(1,905)	0	(1,905)	0	24,813	0	0	0	664	07/01/2038	1.A
3138MO-BE-9	Fannie Mae A08136 3.000% 08/01/42		09/01/2022	Paydown		432,986	432,986	444,148	443,297	0	(10,311)	0	(10,311)	0	432,986	0	0	0	8,086	08/01/2042	1.A
3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		09/01/2022	Paydown		172,622	172,622	168,663	169,018	0	3,604	0	3,604	0	172,622	0	0	0	3,329	02/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2022	Paydown		19,374	19,374	18,999	19,028	0	346	0	346	0	19,374	0	0	0	368	02/01/2043	1.A
3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		09/01/2022	Paydown		156,485	156,485	163,503	163,063	0	(6,578)	0	(6,578)	0	156,485	0	0	0	4,130	08/01/2043	1.A
3138WT-UH-6	Fannie Mae AT5987 3.000% 04/01/43		09/01/2022	Paydown		416,579	416,579	402,226	402,757	0	13,822	0	13,822	0	416,579	0	0	0	8,073	04/01/2043	1.A
3138Y1-BH-0	Fannie mae pool 4.500% 10/01/44		09/01/2022	Paydown		26,921	26,921	29,365	29,250	0	(2,329)	0	(2,329)	0	26,921	0	0	0	900	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		09/01/2022	Paydown		7,844	7,844	8,037	7,896	0	(53)	0	(53)	0	7,844	0	0	0	319	12/25/2032	1.A

E05.2

STATEMENT AS OF SEPTEMBER 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
..31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		09/01/2022	Paydown		575,218	575,218	589,598	579,462	0	(4,245)	0	(4,245)	0	575,218	0	0	0	19,153	02/25/2035	1.A
..31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		09/01/2022	Paydown		421,873	421,873	432,420	425,302	0	(3,429)	0	(3,429)	0	421,873	0	0	0	14,243	05/25/2035	1.A
..31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		09/01/2022	Paydown		16,700	16,700	17,170	16,904	0	(204)	0	(204)	0	16,700	0	0	0	781	07/25/2036	1.A
..31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		09/01/2022	Paydown		20,724	20,724	20,537	20,652	0	72	0	72	0	20,724	0	0	0	622	10/15/2025	1.A
..31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		09/01/2022	Paydown		25,231	25,231	25,748	25,262	0	(31)	0	(31)	0	25,231	0	0	0	996	08/25/2036	1.A
..31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		09/01/2022	Paydown		11,579	11,579	11,811	11,661	0	(82)	0	(82)	0	11,579	0	0	0	502	09/25/2036	1.A
..31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		09/01/2022	Paydown		12,647	12,647	12,600	12,596	0	51	0	51	0	12,647	0	0	0	597	08/25/2036	1.A
..31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		09/01/2022	Paydown		253,382	253,382	264,784	258,566	0	(5,184)	0	(5,184)	0	253,382	0	0	0	7,701	07/25/2039	1.A
..31396Q-O9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		09/01/2022	Paydown		261,870	261,870	247,467	255,522	0	6,347	0	6,347	0	261,870	0	0	0	6,969	09/25/2029	1.A
..31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		09/01/2022	Paydown		16,347	16,347	16,343	16,305	0	42	0	42	0	16,347	0	0	0	687	08/25/2037	1.A
..31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		09/01/2022	Paydown		114,861	114,861	106,672	110,721	0	4,141	0	4,141	0	114,861	0	0	0	3,388	04/25/2038	1.A
..31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		09/01/2022	Paydown		6,262	6,262	6,344	6,295	0	(33)	0	(33)	0	6,262	0	0	0	251	08/15/2036	1.A
..31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		09/01/2022	Paydown		145,428	145,428	153,427	149,375	0	(3,947)	0	(3,947)	0	145,428	0	0	0	5,218	08/15/2036	1.A
..31397A-RI-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		09/01/2022	Paydown		121,685	121,685	119,047	120,201	0	1,484	0	1,484	0	121,685	0	0	0	4,064	08/15/2036	1.A
..31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		09/01/2022	Paydown		151,373	151,373	140,850	146,025	0	5,348	0	5,348	0	151,373	0	0	0	4,554	03/15/2037	1.A
..31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		09/01/2022	Paydown		309,981	309,981	292,351	304,352	0	5,629	0	5,629	0	309,981	0	0	0	8,233	04/25/2029	1.A
..31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		09/01/2022	Paydown		215,774	215,774	210,413	214,528	0	1,246	0	1,246	0	215,774	0	0	0	5,744	03/25/2026	1.A
..31397S-SN-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		09/01/2022	Paydown		732,679	732,679	672,462	714,960	0	17,719	0	17,719	0	732,679	0	0	0	16,849	05/25/2031	1.A
..31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		09/01/2022	Paydown		697,609	697,609	639,185	678,900	0	18,709	0	18,709	0	697,609	0	0	0	16,046	05/25/2031	1.A
..31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		09/01/2022	Paydown		538,073	538,073	492,168	525,052	0	13,020	0	13,020	0	538,073	0	0	0	12,661	06/25/2031	1.A
..31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		09/01/2022	Paydown		12,953	12,953	12,834	12,874	0	80	0	80	0	12,953	0	0	0	423	07/15/2038	1.A
..31398E-GW-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		09/01/2022	Paydown		225,602	225,602	219,045	224,369	0	1,233	0	1,233	0	225,602	0	0	0	5,972	06/15/2024	1.A
..31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		09/01/2022	Paydown		227,964	227,964	227,964	227,964	0	0	0	0	0	227,964	0	0	0	7,289	02/25/2040	1.A
..31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		09/01/2022	Paydown		166,513	166,513	167,553	166,534	0	(22)	0	(22)	0	166,513	0	0	0	5,535	02/25/2040	1.A
..31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		09/01/2022	Paydown		106,086	106,086	101,246	105,195	0	891	0	891	0	106,086	0	0	0	2,790	09/15/2024	1.A
..31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		09/01/2022	Paydown		83,226	83,226	86,971	84,829	0	(1,603)	0	(1,603)	0	83,226	0	0	0	2,501	03/25/2040	1.A
..31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 2.887% 12/25/40		09/25/2022	Paydown		0	0	139,038	126,857	0	(126,857)	0	(126,857)	0	0	0	0	0	33,000	12/25/2040	1.A

E05.3

STATEMENT AS OF SEPTEMBER 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
31402C-PL-0	Federal Natl Mtg Assn 725027 5.000%		09/01/2022	Paydown			47,114	47,114	48,515	48,194	0	(1,080)	(1,080)	0	47,114	0	0	0	1,575	11/01/2033	1.A
3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		09/01/2022	Paydown			49,760	49,760	49,791	49,781	0	(21)	(21)	0	49,760	0	0	0	1,262	05/01/2049	1.A
3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		09/01/2022	Paydown			11,796	11,796	12,099	12,076	0	(280)	(280)	0	11,796	0	0	0	339	06/01/2049	1.A
3140HW-B8-4	Fannie Mae BL4562 2.930% 10/01/49		09/01/2022	Paydown			15,640	15,640	16,041	16,014	0	(374)	(374)	0	15,640	0	0	0	308	10/01/2049	1.A
31412P-YR-6	Federal Natl Mtg Assn 931420 4.000%		09/01/2022	Paydown			94,118	94,118	96,353	96,148	0	(2,030)	(2,030)	0	94,118	0	0	0	2,495	06/01/2039	1.A
31416H-4X-0	Federal National Mortg Assoc AA0837 4.500%		09/01/2022	Paydown			5,757	5,757	5,702	5,709	0	48	48	0	5,757	0	0	0	171	01/01/2039	1.A
31416M-3A-0	Federal National Mortg Assoc AA4392 4.000%		09/01/2022	Paydown			58,204	58,204	58,822	58,762	0	(559)	(559)	0	58,204	0	0	0	1,491	04/01/2039	1.A
31416W-7D-8	Federal National Mortg Assoc AB1791 3.500%		09/01/2022	Paydown			89,722	89,722	89,133	89,162	0	561	561	0	89,722	0	0	0	2,192	11/01/2040	1.A
31416W-FW-7	Federal National Mortg Assoc AB1080 4.500%		09/01/2022	Paydown			17,105	17,105	17,356	17,333	0	(228)	(228)	0	17,105	0	0	0	476	05/01/2040	1.A
31417A-JM-2	Fannie Mae AB3967 3.500% 11/01/41		09/01/2022	Paydown			73,571	73,571	76,307	76,109	0	(2,538)	(2,538)	0	73,571	0	0	0	1,721	11/01/2041	1.A
31417A-LS-6	Fannie Mae AB3936 3.500% 11/01/41		09/01/2022	Paydown			387,868	387,868	397,595	396,812	0	(8,945)	(8,945)	0	387,868	0	0	0	8,628	11/01/2041	1.A
31417C-UY-9	Fannie Mae AB5998 3.500% 08/01/42		09/01/2022	Paydown			15,332	15,332	16,044	15,999	0	(667)	(667)	0	15,332	0	0	0	356	08/01/2042	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2022	Paydown			309,555	309,555	317,101	316,317	0	(6,761)	(6,761)	0	309,555	0	0	0	5,082	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2022	Paydown			389,035	389,035	379,079	379,887	0	9,148	9,148	0	389,035	0	0	0	7,572	02/01/2043	1.A
31417E-ZA-2	Fannie Mae AB7936 3.000% 02/01/43		09/01/2022	Paydown			144,740	144,740	141,009	141,201	0	3,539	3,539	0	144,740	0	0	0	2,850	02/01/2043	1.A
31417X-LX-3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2022	Paydown			103,872	103,872	106,079	105,878	0	(2,006)	(2,006)	0	103,872	0	0	0	3,836	07/01/2039	1.A
31418A-DB-1	Federal Natl Mtg Assn MA0997 3.000%		09/01/2022	Paydown			158,128	158,128	157,930	157,925	0	203	203	0	158,128	0	0	0	3,279	02/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500%		09/01/2022	Paydown			66,557	66,557	67,265	67,227	0	(670)	(670)	0	66,557	0	0	0	1,108	12/01/2042	1.A
31418E-G4-6	Fannie Mae MA4718 5.000% 07/01/52		09/01/2022	Paydown			259,179	259,179	259,179	259,179	0	0	0	0	259,179	0	0	0	2,133	07/01/2052	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2022	Paydown			22,543	22,543	21,361	21,440	0	1,103	1,103	0	22,543	0	0	0	501	09/01/2040	1.A
31419C-3V-3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2022	Paydown			86,405	86,405	80,681	81,110	0	5,295	5,295	0	86,405	0	0	0	2,029	09/01/2040	1.A
31419C-BX-0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2022	Paydown			28,320	28,320	27,886	27,910	0	411	411	0	28,320	0	0	0	758	08/01/2040	1.A
31419C-Z4-8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2022	Paydown			3,513	3,513	3,459	3,473	0	40	40	0	3,513	0	0	0	94	09/01/2040	1.A
31419D-LQ-2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2022	Paydown			6,172	6,172	5,817	5,917	0	255	255	0	6,172	0	0	0	144	09/01/2040	1.A
31419E-XR-5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2022	Paydown			73,277	73,277	70,884	71,016	0	2,261	2,261	0	73,277	0	0	0	1,845	09/01/2040	1.A
31419G-Y0-1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2022	Paydown			66,581	66,581	67,559	67,493	0	(912)	(912)	0	66,581	0	0	0	1,532	10/01/2040	1.A
31419K-YE-4	Fannie Mae AE8392 3.500% 11/01/40		09/01/2022	Paydown			223,700	223,700	222,543	222,587	0	1,113	1,113	0	223,700	0	0	0	5,122	11/01/2040	1.A
31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40		09/01/2022	Paydown			41,146	41,146	40,066	40,165	0	981	981	0	41,146	0	0	0	1,088	12/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.318% 10/25/52		09/25/2022	Paydown			14,267	14,267	15,596	15,518	0	(1,251)	(1,251)	0	14,267	0	0	0	406	10/25/2052	1.B
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2022	Redemption	100.0000		121,094	121,094	121,094	121,094	0	0	0	0	121,094	0	0	0	4,826	07/15/2048	1.E FE
911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI_10 0.517% 05/15/33		09/01/2022	Paydown			0	0	21,061	14,439	0	(14,439)	(14,439)	0	0	0	0	0	1,987	05/15/2033	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					53,292,125	50,852,541	54,624,462	52,663,686	0	(282,753)	0	(282,753)	0	52,649,167	0	(1,796,626)	(1,796,626)	4,341,547	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC Series B No. RB-75 3.630% 08/22/22		08/22/2022	Maturity			9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	9,000,000	0	0	0	326,700	08/22/2022	1.G
00176#-AA-4	AMF Florence 3.210% 12/31/35		09/30/2022	Redemption	100.0000		86,394	86,394	86,394	86,394	0	0	0	86,394	0	0	0	0	2,080	12/31/2035	2.C PL
00287Y-CV-9	ABBVIE INC 3.850% 06/15/24		07/19/2022	Redemption	100.0000		5,004,050	5,000,000	4,991,393	4,994,754	0	1,138	1,138	0	4,995,891	0	8,159	8,159	115,500	06/15/2024	2.B FE
009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		09/10/2022	Redemption	100.0000		49,968	49,968	49,968	49,968	0	0	0	0	49,968	0	0	0	1,497	11/10/2039	1.E
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		08/15/2022	Redemption	100.0000		342,949	342,949	349,455	348,316	0	(506)	(506)	0	347,810	0	(4,861)	(4,861)	16,462	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		09/30/2022	Redemption	100.0000		138,559	138,559	138,559	138,559	0	0	0	0	138,559	0	0	0	4,853	06/30/2033	2.C PL

E05.4

STATEMENT AS OF SEPTEMBER 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
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		07/01/2022	Various		1,927	1,927	2,207	1,791	.0	.65	.0	.65	.0	2,214	.0	(286)	(286)	19,610	06/30/2035	2.C FE
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		08/15/2022	Redemption	100.0000	285,000	285,000	283,652	283,817	.0	.94	.0	.94	.0	283,911	.0	1,089	1,089	10,403	08/15/2030	2.A FE
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		08/15/2022	Redemption	100.0000	67,875	67,875	67,875	67,875	.0	.0	.0	.0	.0	67,875	.0	.0	.0	3,360	08/15/2026	3.B FE
024836-AB-4	AMERICAN CAMPUS CMNTYS 4.125% 07/01/24		08/24/2022	Call	101.0940	11,120,336	11,000,000	11,032,770	11,009,143	.0	(2,521)	.0	(2,521)	.0	11,006,622	.0	(6,622)	(6,622)	640,889	07/01/2024	2.B FE
02660T-EQ-2	AMERICAN HOME MORTGAGE INVESTM SERIES 20052 CLASS 4A1 5.701% 09/25/45		07/01/2022	Paydown		.1	.1	.1	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	09/25/2045	1.A FM
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		07/30/2022	Paydown		18,138	18,138	18,295	18,289	.0	(152)	.0	(152)	.0	18,138	.0	.0	.0	440	07/30/2050	2.C FE
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		09/30/2022	Redemption	100.0000	44,642	44,642	44,642	44,642	.0	.0	.0	.0	.0	44,642	.0	.0	.0	2,745	09/30/2023	2.C FE
04774#-AA-0	ATLANTA FALCONS Series A 3.590% 09/01/42		09/01/2022	Redemption	100.0000	88,146	88,146	88,146	88,146	.0	.0	.0	.0	.0	88,146	.0	.0	.0	3,164	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS Series B 3.590% 09/01/42 BP HOUSTON HQ 2017 CTL Pass Through Trust		09/01/2022	Redemption	100.0000	58,764	58,764	58,764	58,764	.0	.0	.0	.0	.0	58,764	.0	.0	.0	2,110	09/01/2042	2.B PL
05590#-AA-9	3.540% 11/15/32		09/15/2022	Redemption	100.0000	102,593	102,593	102,593	102,593	.0	.0	.0	.0	.0	102,593	.0	.0	.0	2,422	11/15/2032	1.F
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 3.044% 01/26/37		09/01/2022	Paydown		80,247	80,369	74,042	.0	.0	.92	.0	.92	.0	74,134	.0	6,112	6,112	1,223	01/26/2037	1.D FM
07123#-AA-1	BATON ROUGE 4.320% 11/15/37		09/15/2022	Redemption	100.0000	24,000	24,000	24,000	24,000	.0	.0	.0	.0	.0	24,000	.0	.0	.0	691	11/15/2037	1.F
11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		09/15/2022	Redemption	100.0000	8,983	8,983	8,983	8,983	.0	.0	.0	.0	.0	8,983	.0	.0	.0	195	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		09/20/2022	Redemption	100.0000	59,849	59,849	59,311	59,445	.0	.38	.0	.38	.0	59,483	.0	366	366	1,706	03/20/2033	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2022	Redemption	100.0000	63,557	63,557	64,715	64,486	.0	(67)	.0	(67)	.0	64,419	.0	(863)	(863)	1,573	12/15/2032	1.F FE
12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		09/15/2022	Paydown		5,932	5,932	5,928	5,928	.0	.4	.0	.4	.0	5,932	.0	.0	.0	128	02/15/2050	1.A FE
12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		09/15/2022	Paydown		1,250	1,250	1,249	1,250	.0	.0	.0	.0	.0	1,250	.0	.0	.0	29	02/15/2050	1.E FE
125333-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS (CMBS) B 3.752% 07/10/30		07/01/2022	Paydown		22,758,000	22,758,000	22,281,363	22,683,964	.0	74,036	.0	74,036	.0	22,758,000	.0	.0	.0	502,894	07/10/2030	1.A
125333-AG-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS (CMBS) C 3.752% 07/10/30		07/01/2022	Paydown		4,585,000	4,585,000	4,371,770	4,556,152	.0	28,848	.0	28,848	.0	4,585,000	.0	.0	.0	101,317	07/10/2030	1.A
126410-LM-9	CSX Equipment Trust Cert 6.251% 01/15/23		07/15/2022	Redemption	100.0000	142,909	142,909	142,909	142,909	.0	.0	.0	.0	.0	142,909	.0	.0	.0	8,933	01/15/2023	1.E FE
12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR4 CLASS A2 3.000% 07/25/43		09/01/2022	Paydown		64,103	64,103	64,143	64,014	.0	.88	.0	.88	.0	64,103	.0	.0	.0	1,256	07/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		09/01/2022	Paydown		13,564	13,564	13,802	13,593	.0	(28)	.0	(28)	.0	13,564	.0	.0	.0	291	02/25/2045	1.A
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		09/01/2022	Paydown		.0	3,579	2,220	.0	.0	.24	.0	.24	.0	2,244	.0	(2,244)	(2,244)	60	04/25/2036	1.D FM
127055-AH-4	Cabot Corp 3.700% 07/15/22		07/01/2022	Call	0.0000	5,020	5,020	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	97,520	07/15/2022	2.B FE
127097-AB-9	COTERRA ENERGY INC COTERRA ENERGY INC 4.375% 06/01/24		09/29/2022	Call	100.0000	4,000,000	4,000,000	4,309,200	4,282,249	.0	(85,829)	.0	(85,829)	.0	4,196,420	.0	(196,420)	(196,420)	144,861	06/01/2024	2.B FE
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		09/15/2022	Redemption	100.0000	22,475	22,475	22,475	22,475	.0	.0	.0	.0	.0	22,475	.0	.0	.0	499	03/31/2044	1.E
15089Q-AH-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		07/08/2022	Bank of America		2,002,520	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	2,520	2,520	.0	.0	07/15/2027	2.C FE
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 3.024% 02/10/51		09/01/2022	Paydown		123,102	123,102	120,563	121,878	.0	1,223	.0	1,223	.0	123,102	.0	.0	.0	2,184	02/10/2051	1.A FM
177376-AF-7	Citrix Systems Inc 3.300% 03/01/30		09/30/2022	Call	100.0000	8,000,000	8,000,000	7,948,000	7,956,392	.0	3,494	.0	3,494	.0	7,959,886	.0	40,114	40,114	285,267	03/01/2030	2.B FE
178180-GD-1	CITY NATL BK - BEV HILLS 5.375% 07/15/22		07/15/2022	Maturity		2,422,000	2,422,000	2,652,066	2,438,142	.0	(16,142)	.0	(16,142)	.0	2,422,000	.0	.0	.0	130,183	07/15/2022	1.F FE

E05.5

STATEMENT AS OF SEPTEMBER 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
20826F-AD-8	CONOCOPHILLIPS COMPANY 3.350% 11/15/24		07/28/2022	Jarney Montgomery Redemption 100.0000		3,003,930	3,000,000	2,994,690	2,998,294	.0	.333	.0	.333	.0	2,998,627	.0	5,303	5,303	71,467	11/15/2024	1.G FE
22160@-AA-6	COSTCO 3.910% 06/20/43		09/20/2022				43,290	43,290	43,290	.0	.0	.0	.0	.0	43,290	.0	.0	.0	1,129	06/20/2043	1.D FE
22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 3.322% 11/25/34		09/01/2022	Paydown			69,198	69,198	69,414	.0	(158)	.0	(158)	.0	69,198	.0	.0	.0	1,334	11/25/2034	1.A FM
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		08/20/2022	Paydown			30,613	30,613	30,620	.0	(7)	.0	(7)	.0	30,613	.0	.0	.0	925	11/20/2047	2.B FE
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A21I 4.021% 05/20/49		08/20/2022	Paydown			12,500	12,500	12,977	.0	(475)	.0	(475)	.0	12,500	.0	.0	.0	377	05/20/2049	2.B FE
251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1 2.915% 06/25/34		09/01/2022	Paydown			10,884	10,884	10,238	.0	400	.0	400	.0	10,884	.0	.0	.0	191	06/25/2034	1.A FM
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		07/28/2022	Redemption 100.0000			116,719	116,719	.0	.0	.0	.0	.0	.0	116,719	.0	.0	.0	1,162	12/28/2030	2.B FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		09/28/2022	Redemption 100.0000			383,760	383,760	.0	.0	.0	.0	.0	.0	383,760	.0	.0	.0	6,599	12/28/2030	2.B PL
25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		07/25/2022	Paydown			18,750	18,750	18,750	.0	.0	.0	.0	.0	18,750	.0	.0	.0	579	07/25/2047	2.A FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.116% 07/25/48		07/25/2022	Paydown			1,250	1,250	1,278	.0	(28)	.0	(28)	.0	1,250	.0	.0	.0	39	07/25/2048	2.A FE
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		07/25/2022	Paydown			17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	568	07/25/2048	2.A FE
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		07/25/2022	Paydown			2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	69	10/25/2049	2.A FE
27004@-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39		07/15/2022	Redemption 100.0000			213,785	213,785	213,785	.0	.0	.0	.0	.0	213,785	.0	.0	.0	9,791	01/15/2039	2.B PL
277432-AN-0	Eastman Chemical 3.600% 08/15/22		07/06/2022	Call 100.0000			2,118,000	2,101,564	2,116,827	.0	964	.0	964	.0	2,117,791	.0	209	209	67,988	08/15/2022	2.C FE
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 3.112% 06/25/34		09/01/2022	Paydown			38,473	38,473	37,102	.0	1,105	.0	1,105	.0	38,473	.0	.0	.0	585	06/25/2034	1.A FM
345397-NF-6	Ford Mtr Cr Co 4.250% 09/20/22		09/20/2022	Maturity			2,250,000	2,229,975	2,248,263	.0	1,737	.0	1,737	.0	2,250,000	.0	.0	.0	95,625	09/20/2022	3.B FE
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		09/15/2022	Redemption 100.0000			75,000	75,000	90,375	.0	918	.0	918	.0	89,041	.0	(14,041)	(14,041)	4,556	03/15/2050	1.C FE
36260#-AA-3	GSRP Portfolio 2 3.100% 06/29/46		09/30/2022	Redemption 100.0000			90,031	90,031	90,031	.0	.0	.0	.0	.0	90,031	.0	.0	.0	2,093	06/29/2046	2.C PL
36804P-AF-3	GATX Financial 144A 5.697% 01/02/25		07/02/2022	Redemption 100.0000			334	334	334	.0	.0	.0	.0	.0	334	.0	.0	.0	21	01/02/2025	2.B FE
36877*-AA-2	GENCON ENRGY LLC No. R-28 4.730% 07/25/41		07/15/2022	Redemption 100.0000			287,595	287,595	287,595	.0	.0	.0	.0	.0	287,595	.0	.0	.0	13,603	07/25/2041	1.G PL
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52		09/15/2022	Paydown			58,101	58,101	54,353	.0	3,747	.0	3,747	.0	58,101	.0	.0	.0	482	10/15/2052	1.A FE
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A 2.630% 04/15/55		09/15/2022	Paydown			44,360	44,360	44,337	.0	22	.0	22	.0	44,360	.0	.0	.0	795	04/15/2055	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		09/15/2022	Paydown			42,524	42,524	42,601	.0	(76)	.0	(76)	.0	42,524	.0	.0	.0	935	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		09/15/2022	Paydown			83,300	83,300	83,262	.0	38	.0	38	.0	83,300	.0	.0	.0	2,082	10/15/2052	1.A FE
38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B 3.860% 04/15/55		09/16/2022	Paydown			11,724	11,724	11,723	.0	2	.0	2	.0	11,724	.0	.0	.0	339	04/15/2055	1.F FE
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A 3.840% 10/15/56		09/15/2022	Paydown			176,636	176,636	176,576	.0	59	.0	59	.0	176,636	.0	.0	.0	2,843	10/15/2056	1.A FE
39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		08/15/2022	Redemption 100.0000			8,307	8,307	8,307	.0	.0	.0	.0	.0	8,307	.0	.0	.0	219	10/15/2047	1.E PL
39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		09/15/2022	Redemption 100.0000			4,176	4,176	4,176	.0	.0	.0	.0	.0	4,176	.0	.0	.0	132	10/15/2047	1.E FE

E056

STATEMENT AS OF SEPTEMBER 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
39950-AA-2	MARRIOTT GROUND Lease Tr 2017-A 4.480% 11/15/39		09/15/2022	Redemption	100.0000		87,447	87,447	87,447	0	0	0	0	0	87,447	0	0	0	2,613	11/15/2039	2.B PL
39951-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		09/15/2022	Redemption	100.0000		6,137	6,137	6,137	0	0	0	0	0	6,137	0	0	0	190	04/15/2048	1.C FE
40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		09/20/2022	Paydown			147,800	147,800	147,592	0	204	0	204	0	147,800	0	0	0	3,789	09/20/2047	1.A FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		09/20/2022	Paydown			118,240	118,240	121,076	0	(2,836)	0	(2,836)	0	118,240	0	0	0	3,643	09/20/2047	1.A FE
406216-BD-2	Halliburton Co 3.500% 08/01/23 Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		09/25/2022	Call	100.0000		2,000,000	2,000,000	2,033,040	0	(6,224)	0	(6,224)	0	2,005,256	0	(5,256)	(5,256)	80,500	08/01/2023	2.A FE
422088-AA-8	HERO Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		09/30/2022	Redemption	100.0000		123,320	123,320	123,320	0	0	0	0	0	123,320	0	0	0	5,141	11/30/2030	1.A
42770L-AA-1	HERO Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		09/20/2022	Paydown			276,890	276,890	276,771	0	119	0	119	0	276,890	0	0	0	7,318	09/20/2040	1.A FE
42770U-AA-1	HERO Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		09/20/2022	Paydown			253,428	253,428	253,401	0	27	0	27	0	253,428	0	0	0	7,548	09/20/2040	1.A FE
42770V-AA-9	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		09/20/2022	Paydown			141,798	141,798	141,786	0	12	0	12	0	141,798	0	0	0	4,025	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		09/20/2022	Paydown			305,738	305,738	307,313	0	(1,553)	0	(1,553)	0	305,738	0	0	0	7,859	09/20/2041	1.A FE
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		09/22/2022	Paydown			134,702	134,702	133,186	0	1,490	0	1,490	0	134,702	0	0	0	3,001	09/20/2042	1.A FE
42770Y-AC-1	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		09/20/2022	Paydown			109,961	109,961	112,708	0	(2,648)	0	(2,648)	0	109,961	0	0	0	3,110	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		09/20/2022	Paydown			418,997	418,997	427,773	0	(8,531)	0	(8,531)	0	418,997	0	0	0	11,478	09/20/2048	1.A FE
42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/20/2022	Paydown			96,512	96,512	90,389	0	6,123	0	6,123	0	96,512	0	0	0	1,497	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2022	Paydown			213,662	213,662	214,749	0	(986)	0	(986)	0	213,662	0	0	0	4,849	09/20/2048	1.A FE
42771T-AA-3	HERO Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2022	Redemption	100.0000		407,262	407,262	407,291	0	(28)	0	(28)	0	407,262	0	0	0	12,940	09/20/2041	1.A FE
43722-AA-5	Home Depot SWCTL 3.370% 10/15/40		09/15/2022	Redemption	100.0000		28,093	28,093	28,093	0	0	0	0	0	28,093	0	0	0	631	10/15/2040	1.F
43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 3.820% 12/25/34		09/25/2022	Paydown			88,216	88,216	79,284	0	7,826	0	7,826	0	88,216	0	0	0	853	12/25/2034	1.A FM
44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		08/31/2022	Redemption	100.0000		49,500	49,500	32,175	0	0	0	0	0	32,175	0	17,325	17,325	1,641	05/31/2033	2.A PL
464338-AA-6	ISKANDAR VENTURE 3.410% 06/15/39 Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		09/15/2022	Paydown			3,953	3,953	3,953	0	0	0	0	0	3,953	0	0	0	90	06/15/2039	1.E PL
466365-AC-7	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		08/25/2022	Paydown			33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	1,258	08/25/2049	2.B FE
466365-AE-3	JP MORGAN MORTGAGE TRUST SERIES 20193 CLASS A8 3.450% 01/25/47		08/25/2022	Paydown			18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	418	02/26/2052	2.B FE
46640M-AA-8	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.450% 01/25/47		09/01/2022	Paydown			62,307	62,307	62,168	0	138	0	138	0	62,307	0	0	0	1,203	07/25/2043	1.A
46648C-AH-7	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		09/01/2022	Redemption	100.0000		453,538	453,538	441,638	0	11,367	0	11,367	0	453,538	0	0	0	10,836	01/25/2047	1.A
46667#-AA-1	KLA-Tencor Corp 4.650% 11/01/24		09/15/2022	Redemption	100.0000		14,394	14,394	14,825	0	(8)	0	(8)	0	14,796	0	(402)	(402)	382	01/15/2050	1.G
482480-AE-0	KLA-Tencor Corp 4.650% 11/01/24		07/07/2022	JP Morgan			1,477,652	1,450,000	1,514,467	0	(3,885)	0	(3,885)	0	1,466,134	0	11,518	11,518	46,823	11/01/2024	1.G FE
482480-AE-0	KLA-Tencor Corp 4.650% 11/01/24		07/07/2022	Various			9,092,438	8,875,000	9,371,485	0	(31,325)	0	(31,325)	0	9,007,897	0	(132,897)	(132,897)	499,441	11/01/2024	1.G FE
48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		09/15/2022	Redemption	100.0000		1,981	1,981	1,981	0	0	0	0	0	1,981	0	0	0	41	12/31/2035	2.C Z
49446R-AK-5	Kimco Rlty Corp 3.125% 06/01/23		09/09/2022	Call	100.0000		3,000,000	3,000,000	2,731,560	0	22,045	0	22,045	0	2,976,074	0	23,926	23,926	72,396	06/01/2023	2.A FE

E05.7

STATEMENT AS OF SEPTEMBER 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
524670-AJ-4	Stop & Shop 7.539% 11/15/26		09/15/2022	Redemption 100.0000		82,485	82,485	83,338	82,725	0	(30)	0	(30)	0	82,695	0	(209)	(209)	4,105	11/15/2026	2.C Z
526057-BN-3	Lennar Corporation 4.750% 11/15/22		08/30/2022	Call 100.0000		500,000	500,000	467,500	496,089	0	2,959	0	2,959	0	499,048	0	952	952	18,802	11/15/2022	2.C FE
552848-AF-0	MGIC Investment Corp 5.750% 08/15/23		07/15/2022	Call 102.5185		3,075,556	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	233,681	08/15/2023	3.A FE
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032		09/01/2022	CLASS 1A1 6.000% 03/25/33		192,082	192,082	201,206	199,513	0	(781)	0	(781)	0	198,732	0	(6,650)	(6,650)	7,189	03/25/2033	1.A FM
59524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		08/01/2022	Various		124,188	124,188	125,559	125,412	0	(13)	0	(13)	0	125,400	0	(1,211)	(1,211)	6,582	08/01/2050	2.B FE
61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010R9		09/01/2022	CLASS 2C 3.411% 12/26/46		862	862	574	611	0	251	0	251	0	862	0	0	0	26	12/26/2046	3.B FM
64079*-AB-8	Neptune Regional Transmission 6.210%		06/30/22	Redemption 100.0000		71,534	71,534	71,534	71,534	0	0	0	0	0	71,534	0	0	0	3,332	06/30/2027	1.F PL
64758*-AA-4	NEW ORGANIC 6.750% 09/15/38		09/15/2022	Various		26,149	26,149	10,460	10,460	0	0	0	0	0	10,460	0	15,689	15,689	164	09/15/2038	6. Z
647600-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		09/15/2022	Redemption 100.0000		132,182	132,182	132,182	132,182	0	0	0	0	0	132,182	0	0	0	3,769	08/15/2032	1.G
64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		09/15/2022	Redemption 100.0000		70,040	70,040	70,040	70,040	0	0	0	0	0	70,040	0	0	0	2,087	03/15/2033	1.G
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		09/01/2022	Redemption 100.0000		8,800	8,800	9,318	9,269	0	(8)	0	(8)	0	9,261	0	(460)	(460)	481	09/01/2050	1.G FE
67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46		09/01/2022	Paydown		26,195	26,195	26,264	26,176	0	19	0	19	0	26,195	0	0	0	557	04/25/2046	1.A
680665-AK-2	QLIN CORP 5.000% 02/01/30		07/20/2022	MIZUHO		1,886,925	2,085,000	1,884,319	0	0	171	0	171	0	1,884,490	0	2,435	2,435	49,519	02/01/2030	
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540%		09/20/2022	Paydown		921,390	921,390	921,390	921,390	0	0	0	0	0	921,390	0	0	0	31,308	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540%		09/20/2022	Paydown		921,390	921,390	921,390	921,390	0	0	0	0	0	921,390	0	0	0	31,308	09/20/2049	1.A FE
69373V-AC-9	Pacefunding SERIES 20181A CLASS BA 6.170%		09/20/2022	Paydown		218,097	218,097	218,097	218,097	0	0	0	0	0	218,097	0	0	0	10,088	09/20/2049	2.B FE
69373V-AD-7	Pacefunding SERIES 20181A CLASS BB 6.170%		09/20/2022	Paydown		149,597	149,597	149,597	149,597	0	0	0	0	0	149,597	0	0	0	6,920	09/20/2049	2.B FE
69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430%		09/20/2022	Paydown		849,089	849,089	849,089	849,089	0	0	0	0	0	849,089	0	0	0	28,190	09/20/2049	1.A FE
69375H-AB-0	Pacefunding SERIES 20191A CLASS BA 7.100%		09/20/2022	Paydown		128,326	128,326	128,326	128,326	0	0	0	0	0	128,326	0	0	0	6,833	09/20/2049	2.B FE
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430%		09/20/2022	Paydown		1,193,011	1,193,011	1,193,011	1,193,011	0	0	0	0	0	1,193,011	0	0	0	39,626	09/20/2049	1.A FE
69375H-AD-6	Pacefunding SERIES 20191A CLASS BB 7.100%		09/20/2022	Paydown		165,050	165,050	165,050	165,050	0	0	0	0	0	165,050	0	0	0	8,789	09/20/2049	2.B FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890%		09/22/53	Paydown		2,466,129	2,466,129	2,466,129	2,466,129	0	0	0	0	0	2,466,129	0	0	0	90,341	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890%		09/22/53	Paydown		1,664,500	1,664,500	1,664,500	1,664,500	0	0	0	0	0	1,664,500	0	0	0	60,975	09/22/2053	1.A FE
709599-AH-7	PENSKE TRUCK LEASING/PTL 4.875% 07/11/22		07/11/2022	Maturity		9,200,000	9,200,000	9,391,610	9,212,748	0	(12,748)	0	(12,748)	0	9,200,000	0	0	0	448,500	07/11/2022	2.B FE
723787-AK-3	Pioneer Natural Resources Comp 3.950%		07/15/2022	Maturity		2,000,000	2,000,000	2,022,324	1,997,879	0	2,121	0	2,121	0	2,000,000	0	0	0	79,000	07/15/2022	2.A FE
724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30		07/15/2022	Redemption 100.0000		90,750	90,750	114,943	113,332	0	(1,297)	0	(1,297)	0	112,035	0	(21,285)	(21,285)	6,806	01/15/2030	2.B FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		09/05/2022	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,487	09/05/2048	2.C FE
72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A2II 4.008% 12/05/51		09/05/2022	Paydown		7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	171	12/05/2051	2.C FE
74922T-AA-4	Residential Accredit Loans I SERIES 2007QH4 CLASS A1 3.270% 05/25/37		09/25/2022	Paydown		6,054	6,054	5,721	5,824	0	231	0	231	0	6,054	0	0	0	44	05/25/2037	1.A FM
74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		09/01/2022	Paydown		94,394	94,394	89,276	0	0	5,118	0	5,118	0	94,394	0	0	0	1,213	02/25/2052	1.A FE

E05.8

STATEMENT AS OF SEPTEMBER 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
750731-AA-9	Raiders FC CTL 3.744% 02/10/49 Renew 2017-1 SERIES 20171A CLASS A 3.670% 09/20/52		09/10/2022	Redemption 100.0000		20,535	20,535	20,535	20,535	0	0	0	0	0	20,535	0	0	0	513	02/10/2049	2.A
759740-AA-0	RENEWABLE ENGY 4.110% 03/31/35 Residential Asset Securitizat SERIES 2007A2 CLASS 1A1 6.000% 04/25/37		09/20/2022	Paydown Various		395,571	395,571	395,571	395,571	0	14	0	14	0	395,571	0	0	0	1,346	09/20/2052	1.A FE
761120-AA-2	REYES HOLDINGS LLC SERIES 2012A No. R-44 5.130% 07/31/22		09/01/2022	Paydown Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	30	0	30	0	1,600,000	0	2,071	2,071	274	04/25/2037	3.B FM
76169#-AG-8	S&E REPLACEMENT POWER 4.120% 05/31/29 SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1		07/31/2022	Redemption 100.0000		121,101	121,101	121,101	121,101	0	0	0	0	0	121,101	0	0	0	3,327	07/31/2022	1.G PL
81744F-HK-6	3.452% 05/20/35 SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2		09/30/2022	Paydown		25,364	25,364	23,010	23,650	0	1,714	0	1,714	0	25,364	0	0	0	221	05/20/2035	1.A FM
81744Y-AB-2	2.500% 04/25/43 SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2		09/01/2022	Paydown		37,271	37,271	33,428	34,793	0	2,478	0	2,478	0	37,271	0	0	0	612	04/25/2043	1.A
81745A-AB-3	3.000% 05/25/43 Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		09/01/2022	Paydown		34,214	34,214	32,141	32,830	0	1,384	0	1,384	0	34,214	0	0	0	685	05/25/2043	1.A
82280R-AG-4	Sonic Capital LLC SERIES 20201A CLASS A21 4.336% 01/20/50		09/01/2022	Paydown		76,141	76,141	72,893	73,084	0	3,057	0	3,057	0	76,141	0	0	0	1,930	04/25/2047	1.A
83546D-AJ-7	SW AIRLINES 07-1 TRUST 6.150% 02/01/24		09/20/2022	Paydown		5,000	5,000	4,880	4,885	0	115	0	115	0	5,000	0	0	0	144	01/20/2050	2.B FE
84474Y-AA-4	Redemption 100.0000		08/01/2022	Various		516,341	516,341	456,221	512,988	0	3,353	0	3,353	0	516,341	0	0	0	31,755	02/01/2024	1.F FE
84859W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30 Spirits of St. Louis BB Club No. R-22		08/15/2022	Redemption 100.0000		188,814	188,814	196,587	195,282	0	(408)	0	(408)	0	194,874	0	(6,060)	(6,060)	6,372	02/15/2030	1.G FE
84860*-AB-9	3.850% 06/30/36		09/30/2022	Various		22,888	22,888	22,888	22,888	0	0	0	0	0	22,888	0	0	0	661	06/30/2036	2.C PL
848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		09/30/2022	Various		55,737	55,737	55,737	55,737	0	0	0	0	0	55,737	0	0	0	2,216	06/30/2036	2.C PL
857477-AN-3	State Street Corp 3.300% 12/16/24		08/03/2022	Various		4,004,270	4,000,000	4,060,920	4,020,735	0	(3,992)	0	(3,992)	0	4,016,744	0	(12,474)	(12,474)	83,600	12/16/2024	1.F FE
86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A 4.870% 07/20/48		07/20/2022	Paydown		202,234	202,234	202,207	202,192	0	42	0	42	0	202,234	0	0	0	9,849	07/20/2048	1.G FE
86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A 3.750% 06/20/46		09/20/2022	Paydown		242,092	242,092	242,023	242,028	0	64	0	64	0	242,092	0	0	0	6,164	06/20/2046	1.F FE
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		07/30/2022	Paydown		42,665	42,665	42,649	42,649	0	15	0	15	0	42,665	0	0	0	1,072	02/01/2055	1.G FE
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		07/30/2022	Paydown		65,238	65,238	64,276	64,339	0	899	0	899	0	65,238	0	0	0	2,598	04/30/2049	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55		07/30/2022	Paydown		65,113	65,113	65,081	65,082	0	31	0	31	0	65,113	0	0	0	1,763	01/30/2055	1.F FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		09/30/2022	Paydown		140,643	140,643	140,635	140,634	0	9	0	9	0	140,643	0	0	0	4,198	06/30/2054	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		08/20/2022	Paydown		166,064	166,064	166,016	166,014	0	50	0	50	0	166,064	0	0	0	7,074	11/20/2048	1.F FE
869099-AH-4	Susquehanna Bank 5.375% 08/15/22		08/15/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	107,500	08/15/2022	1.G FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		09/10/2022	Redemption 100.0000		91	91	91	91	0	0	0	0	0	91	0	0	0	3	10/10/2053	1.E FE
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.300% 04/01/27		09/01/2022	Taxable Exchange		(4,372,000)	(4,000,000)	(3,843,360)	(3,895,037)	0	0	0	0	0	(3,895,037)	0	(476,963)	(476,963)	0	04/01/2027	1.F FE
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.300% 04/01/27		09/24/2021	Tax Free Exchange		3,895,107	4,000,000	3,843,360	3,895,037	0	69	0	69	0	3,895,107	0	0	0	0	04/01/2027	1.F FE
87236Y-AJ-7	TD AMERITRADE HOLDING CO 2.750% 10/01/29		09/01/2022	Taxable Exchange		(1,763,608)	(1,675,000)	(1,666,039)	(1,667,595)	0	0	0	0	0	(1,667,595)	0	(96,013)	(96,013)	0	10/01/2029	1.F FE
87236Y-AJ-7	TD AMERITRADE HOLDING CO 2.750% 10/01/29		09/24/2021	Tax Free Exchange		1,667,595	1,675,000	1,666,039	1,667,595	0	0	0	0	0	1,667,595	0	0	0	0	10/01/2029	1.F FE
87289B-AA-2	TOP DLF VIII 2018 CLO LLS Class A-1 Note 5.205% 02/28/30		09/28/2022	Paydown		3,871,038	3,871,038	3,871,038	3,381,859	0	0	0	0	0	3,871,038	0	0	0	75,214	02/28/2030	1.A FE
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		08/25/2022	Paydown		19,375	19,375	20,614	20,459	0	(1,084)	0	(1,084)	0	19,375	0	0	0	722	05/25/2046	2.B FE

E05.9

STATEMENT AS OF SEPTEMBER 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
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A211 4.940% 11/25/48		08/28/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	926	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		09/30/2022	Redemption	100.0000	112,542	112,542	112,542	112,542	0	0	0	0	0	112,542	0	0	0	5,108	12/30/2023	2.B FE
88159D-AA-3	TES LLC SERIES 20171A CLASS A 4.330% 10/20/47		09/20/2022	Call	100.0000	12,201,438	12,201,438	12,199,770	12,199,055	0	326	0	326	0	12,199,381	0	2,057	2,057	484,295	10/20/2047	2.A FE
88159T-AA-8	SolarCity Corporation d/b/a T SERIES 20172A CLASS A 4.120% 02/20/48		08/20/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/20/2048	1.G FE
88159T-AA-8	SolarCity Corporation d/b/a T SERIES 20172A CLASS A 4.120% 02/20/48		09/20/2022	Redemption	100.0000	12,746,309	12,746,309	12,711,389	12,713,324	0	814	0	814	0	12,714,138	0	32,171	32,171	576,256	02/20/2048	1.G FE
891027-AQ-7	Torchmark Corp 3.800% 09/15/22		09/15/2022	Maturity		2,000,000	2,000,000	1,994,100	1,999,507	0	493	0	493	0	2,000,000	0	0	0	76,000	09/15/2022	2.A FE
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		09/01/2022	Redemption	100.0000	705	705	705	705	0	0	0	0	0	705	0	0	0	26	07/01/2048	1.F PL
89307#-AA-7	TRANS BAY CABLE 2.930% 06/30/47		09/30/2022	Redemption	100.0000	114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	2,524	06/30/2047	1.E PL
902494-AX-1	Tyson Foods Inc 3.950% 08/15/24		07/28/2022	Janney Montgomery Redemption	100.0000	4,022,920	4,000,000	4,141,040	4,040,226	0	(9,545)	0	(9,545)	0	4,030,681	0	(7,761)	(7,761)	151,856	08/15/2024	2.B FE
90363#-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		07/08/2022	Redemption	100.0000	211,829	211,829	211,829	211,829	0	0	0	0	0	211,829	0	0	0	6,969	07/08/2036	1.G FE
90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		09/30/2022	Redemption	100.0000	44,028	44,028	44,028	44,028	0	0	0	0	0	44,028	0	0	0	1,699	03/30/2040	2.C PL
90783#-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		07/02/2022	Redemption	100.0000	980	980	966	974	0	(1)	0	(1)	0	973	0	6	6	57	07/02/2030	1.D FE
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2022	Redemption	100.0000	110,159	110,159	105,886	106,742	0	249	0	249	0	106,991	0	3,168	3,168	3,856	03/01/2030	1.F FE
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2022	Various		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	8,192	01/07/2030	2.B FE
90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		09/01/2022	Redemption	100.0000	99,130	99,130	99,061	99,078	0	7	0	7	0	99,085	0	45	45	3,668	03/01/2030	2.B FE
91845#-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		09/15/2022	Various		55,998	55,998	55,998	55,998	0	0	0	0	0	55,998	0	0	0	1,423	05/15/2035	2.A
92783#-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		09/30/2022	Redemption	100.0000	57,978	57,978	57,978	57,978	0	0	0	0	0	57,978	0	0	0	1,709	06/30/2030	1.F PL
92826C-AC-6	VISA INC CLASS A SHARES 2.800% 12/14/22		08/11/2022	JP Morgan		5,000,800	5,000,000	4,993,050	4,998,975	0	657	0	657	0	4,999,632	0	1,168	1,168	92,556	12/14/2022	1.D FE
92922F-4M-7	WAMU Mortgage Pass-Through Cer Series 2005- AR13 3.370% 10/25/45		09/25/2022	Paydown		39,804	39,804	37,801	38,277	0	1,527	0	1,527	0	39,804	0	0	0	351	10/25/2045	1.A FM
93363#-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 3.373% 01/25/47		09/01/2022	Paydown		35,552	35,552	34,574	34,604	0	3	0	3	0	34,608	0	944	944	1,065	01/25/2047	1.D FM
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		09/15/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	728	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		09/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	383	06/15/2049	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2022	Various		17,803	17,803	24,593	23,936	0	(95)	0	(95)	0	23,841	0	(6,038)	(6,038)	1,202	03/15/2057	1.C FE
96038#-AA-8	WESTIN 4.453% 07/15/47		09/15/2022	Redemption	100.0000	32,230	32,230	32,230	32,230	0	0	0	0	0	32,230	0	0	0	961	07/15/2047	1.D PL
96928*-FP-7	KRAFT FOODS GRP 4.470% 01/15/35		09/15/2022	Redemption		178,806	178,806	178,806	178,806	0	0	0	0	0	178,806	0	0	0	5,330	01/15/2035	2.C
97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		09/30/2022	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034	1.F PL
974153-AB-4	Wingstop Funding LLC SERIES 20201A CLASS A2 2.841% 12/05/50		09/05/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	160	12/05/2050	2.B FE
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.926% 06/20/44		09/01/2022	Paydown		28,615	28,615	29,626	29,544	0	(929)	0	(929)	0	28,615	0	0	0	792	06/20/2044	1.A
97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		09/01/2022	Paydown		53,493	53,493	53,627	53,456	0	37	0	37	0	53,493	0	0	0	1,320	06/20/2045	1.A

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STATEMENT AS OF SEPTEMBER 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
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2022	Redemption 100.0000		256,000	256,000	241,874	244,897	0	567	0	567	0	245,465	0	10,535	10,535	8,448	01/15/2030	1.F FE
67077M-AJ-7	NUTRIEN LTD 3.150% 10/01/22	A	08/18/2022	Keybank Capital Markets		5,000,700	5,000,000	4,904,348	4,982,973	0	14,271	0	14,271	0	4,997,245	0	3,456	3,456	138,688	10/01/2022	2.B FE
03754Q-AC-8	Apex Credit CLO LLC SERIES 20152A CLASS A2R 3.960% 10/17/26	D	08/25/2022	Various		5,030,883	5,035,630	5,020,524	0	0	2,193	0	2,193	0	5,022,717	0	8,166	8,166	50,972	10/17/2026	1.A FE
03754Q-AC-8	Apex Credit CLO LLC SERIES 20152A CLASS A2R 3.960% 10/17/26	D	07/18/2022	Paydown		1,964,370	1,964,370	1,958,476	0	0	5,893	0	5,893	0	1,964,370	0	0	0	11,392	10/17/2026	1.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 3.580% 01/15/29	D	07/15/2022	Paydown		330,779	330,779	330,779	330,779	0	0	0	0	0	330,779	0	0	0	2,935	01/15/2029	1.A FE
04941A-AL-2	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 3.814% 11/17/27	D	08/18/2022	Paydown		82,446	82,446	77,087	78,299	0	4,147	0	4,147	0	82,446	0	0	0	952	11/17/2027	1.A FE
04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 3.560% 01/18/35	D	07/18/2022	Paydown		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	1,138	01/18/2035	1.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40	D	09/30/2022	Redemption 100.0000		281,400	281,400	282,606	282,528	0	(40)	0	(40)	0	282,488	0	(1,088)	(1,088)	8,273	09/30/2040	1.C FE
38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 3.898% 10/29/29	D	07/29/2022	Paydown		21,922	21,922	21,922	21,922	0	0	0	0	0	21,922	0	0	0	277	10/29/2029	1.A FE
381362-AU-6	Goldentree Credit Opportuniti SERIES 20121A CLASS BR2 5.777% 06/15/34	D	09/15/2022	Paydown		388,350	388,350	388,350	388,350	0	0	0	0	0	388,350	0	0	0	6,685	06/15/2034	1.B FE
381362-AU-6	Goldentree Credit Opportuniti SERIES 20121A CLASS BR2 5.777% 06/15/34	D	07/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,029	06/15/2034	1.C FE
46616A-AQ-9	JFIN CLO Ltd SERIES 20121A CLASS A1BR 4.209% 07/20/28	D	08/25/2022	Various		3,987,600	4,000,000	3,973,200	0	0	5,657	0	5,657	0	3,978,857	0	8,743	8,743	43,201	07/20/2028	1.A FE
46616A-AU-0	JFIN CLO Ltd SERIES 20121A CLASS BR 5.109% 07/20/28	D	08/23/2022	Janney Montgomery		3,998,800	4,000,000	3,998,000	3,998,183	0	74	0	74	0	3,998,257	0	544	544	106,152	07/20/2028	1.C FE
48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 4.028% 04/15/29	D	07/15/2022	Paydown		947,728	947,728	947,728	947,728	0	0	0	0	0	947,728	0	0	0	12,635	04/15/2029	1.A FE
50188W-AE-8	LCM Ltd Partnership SERIES 20A CLASS AR 3.799% 10/20/27	D	07/20/2022	Paydown		146,152	146,152	130,806	134,307	0	11,845	0	11,845	0	146,152	0	0	0	1,687	10/20/2027	1.A FE
50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R 3.919% 10/20/28	D	07/20/2022	Paydown		30,850	30,850	30,850	0	0	0	0	0	0	30,850	0	0	0	384	10/20/2028	1.A FE
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	08/15/2022	Paydown		61,593	61,593	61,592	61,592	0	1	0	1	0	61,593	0	0	0	1,699	03/15/2044	1.F
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	09/15/2022	Paydown		9,949	9,949	9,948	9,948	0	0	0	0	0	9,949	0	0	0	333	03/15/2044	2.C
55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 3.666% 01/22/35	D	07/22/2022	Paydown		131,579	131,579	131,579	131,579	0	0	0	0	0	131,579	0	0	0	1,146	01/22/2035	1.A FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	09/02/2022	Call 100.0000		414,650	414,650	369,039	0	0	2,530	0	2,530	0	371,569	0	43,081	43,081	4,979	06/30/2026	4.B FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 3.559% 07/20/29	D	07/20/2022	Paydown		15,516	15,516	15,518	0	0	(2)	0	(2)	0	15,516	0	0	0	184	07/20/2029	1.A FE
714264-AH-1	PERIOD-RICARD SA 4.250% 07/15/22	D	07/15/2022	Maturity		3,000,000	3,000,000	2,987,400	2,999,210	0	790	0	790	0	3,000,000	0	0	0	127,500	07/15/2022	2.A FE
75524R-AA-7	RBS CITIZENS FIN GRP 4.150% 09/28/22	D	09/28/2022	Various		4,350,000	4,350,000	4,345,778	4,349,600	0	400	0	400	0	4,350,000	0	0	0	180,525	09/28/2022	2.B FE
77588P-AA-0	Romark CLO Ltd SERIES 20215A CLASS X 3.798% 01/15/35	D	07/15/2022	Paydown		105,263	105,263	105,263	105,263	0	0	0	0	0	105,263	0	0	0	947	01/15/2035	1.A FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	D	09/28/2022	Call 101.0000		2,020,000	2,000,000	1,915,000	1,980,948	0	7,662	0	7,662	0	1,988,610	0	11,390	11,390	112,896	10/15/2023	3.C FE
863162-AA-1	Stratus CLO SERIES 20211A CLASS A 3.559% 12/29/29	D	07/20/2022	Paydown		437,076	437,076	437,076	437,076	0	0	0	0	0	437,076	0	0	0	3,448	12/29/2029	1.A FE
87190T-AA-1	Symphony Static CLO Ltd SERIES 20211A CLASS A 3.599% 10/25/29	D	07/25/2022	Paydown		242,866	242,866	242,866	242,866	0	0	0	0	0	242,866	0	0	0	2,389	10/25/2029	1.A FE
902133-AR-8	Tyco Electronics 3.450% 08/01/24	D	07/28/2022	Morgan Stanley DWD		2,002,160	2,000,000	2,042,660	2,013,239	0	(2,897)	0	(2,897)	0	2,010,342	0	(8,182)	(8,182)	69,000	08/01/2024	1.G FE
92329F-AP-2	Venture CDO Ltd SERIES 201418A CLASS AR 3.958% 10/15/29	D	07/15/2022	Paydown		62,336	62,336	57,349	58,267	0	4,069	0	4,069	0	62,336	0	0	0	798	10/15/2029	1.A FE

EO5.11

STATEMENT AS OF SEPTEMBER 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
98877E-AJ-2	Z CAPITAL CREDIT PARTNERS CLO SERIES 20151A CLASS BR 4.160% 07/16/27	D	07/16/2022	Paydown		11,306	11,306	11,289	7,757	0	17	0	17	0	11,306	0	0	0	150	07/16/2027	1.A FE
F0164#-AB-8	Air Liquide Finance SA Series A No. RA-28 3.110% 09/13/22	D	09/13/2022	Maturity		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	528,700	09/13/2022	1.G
66363#-AP-2	NAC Aviation 29 DAC Series C 6.450% 02/22/24	D	08/01/2022	Various		11,912	0	0	0	0	0	0	0	0	0	0	11,912	11,912	0	02/22/2024	6. PL
66363#-AQ-0	NAC Aviation 29 DAC Series D 6.700% 02/22/26	D	08/01/2022	Various		5,963	0	0	0	0	0	0	0	0	0	0	5,963	5,963	0	02/22/2026	6. PL
66363#-AT-4	NAC Aviation 29 DAC Series G 6.580% 03/14/25	D	08/01/2022	Various		19,084	0	0	0	0	0	0	0	0	0	0	19,084	19,084	0	03/14/2025	6. PL
66363#-AW-7	NAC Aviation 29 DAC Series J 4.920% 02/27/26	D	08/01/2022	Various		20,102	0	0	0	0	0	0	0	0	0	0	20,102	20,102	0	02/27/2026	6. PL
67334#-AX-1	ROLLS ROYCE PF Series DD 4.700% 06/13/33	D	08/01/2022	Redemption 100.0000		(3,000)	(3,000)	(3,000)	(3,000)	0	0	0	0	0	(3,000)	0	0	0	0	06/13/2033	2.C FE
P0606*-AA-9	AES Mexico 5.620% 11/26/27	D	09/30/2022	Redemption 100.0000		29,318	29,318	29,318	29,318	0	0	0	0	0	29,318	0	0	0	1,236	11/26/2027	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						229,025,334	229,253,950	229,130,796	212,377,348	0	58,360	0	58,360	0	229,274,950	0	(687,963)	(687,963)	8,016,379	XXX	XXX
000000-00-0	SPIRIT AEROSYSTEMS INC 6.893% 01/15/25		09/30/2022	Redemption 100.0000		10,625	10,625	10,675	10,705	0	(2)	0	(2)	0	10,703	0	(78)	(78)	396	01/15/2025	3.C FE
000000-00-0	MILEAGE PLUS HOLDINGS IN 7.906% 06/20/27		09/21/2022	Redemption 100.0000		250,000	250,000	267,188	265,510	0	(2,565)	0	(2,565)	0	262,945	0	(12,945)	(12,945)	8,795	06/20/2027	2.C FE
000000-00-0	DIRECTV FINANCING LLC 8.143% 08/02/27		09/30/2022	Redemption 100.0000		78,750	78,750	78,317	78,295	0	(18)	0	(18)	0	78,277	0	473	473	3,747	08/02/2027	3.B FE
000000-00-0	Calpine Corp 5.514% 12/16/27		09/30/2022	Redemption 100.0000		767	767	759	760	0	1	0	1	0	761	0	7	7	26	12/16/2027	3.B FE
00018K-AC-9	A&R Logistics 8.293% 05/05/25		07/01/2022	Redemption 100.0000		1,845	1,845	1,831	1,836	0	1	0	1	0	1,838	0	8	8	43	05/05/2025	3.A PL
00018K-AD-7	A&R Logistics Term 2 1L 8.293% 05/05/25		07/01/2022	Redemption 100.0000		104	104	103	103	0	0	0	0	0	103	0	0	0	4	05/05/2025	3.A PL
00177#-AD-7	AMCP T/L 1L 10.005% 10/05/26		06/30/2022	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	228	10/05/2026	3.A PL
05602#-AC-1	Barcodes 8.005% 12/23/24		06/30/2022	Redemption 100.0000		4,873	4,873	4,824	4,843	0	5	0	5	0	4,848	0	25	25	136	12/23/2024	3.B PL
07385#-AB-4	BearCom 9.755% 07/05/24		06/30/2022	Redemption 100.0000		5,714	5,714	5,675	5,691	0	4	0	4	0	5,695	0	19	19	201	07/05/2024	3.C PL
07385#-AC-2	BearCom 9.755% 07/05/24		06/30/2022	Redemption 100.0000		745	745	740	742	0	1	0	1	0	743	0	3	3	26	07/05/2024	3.C PL
07385#-AE-8	BearCom 9.755% 07/05/24		06/30/2022	Redemption 100.0000		300	300	298	299	0	0	0	0	0	299	0	1	1	11	07/05/2024	3.C PL
07385#-AF-5	BearCom 9.755% 07/05/24		06/30/2022	Redemption 100.0000		775	775	770	772	0	1	0	1	0	773	0	3	3	27	07/05/2024	3.C PL
09354#-AA-9	Blink Fitness 9.255% 11/08/24		06/30/2022	Redemption 100.0000		3,620	3,620	3,585	3,598	0	3	0	3	0	3,601	0	18	18	119	11/08/2024	5.C PL
09354#-AB-7	Blink Fitness 9.255% 11/08/24		06/30/2022	Redemption 100.0000		4,240	4,240	4,217	4,226	0	2	0	2	0	4,228	0	11	11	139	11/08/2024	5.C PL
09354#-AD-3	Blink Fitness 8.288% 11/08/24		06/30/2022	Redemption 100.0000		1,642	1,642	1,642	1,642	0	0	0	0	0	1,642	0	0	0	67	11/08/2024	4.B PL
10153K-AC-3	Boulder 6.793% 12/29/25		07/02/2022	Redemption 100.0000		2,025	2,025	2,005	2,012	0	1	0	1	0	2,013	0	12	12	84	12/29/2025	2.C PL
12695#-AA-9	Chesapeake Urolo CUA Opco 7.383% 08/02/24		07/15/2022	Redemption 100.0000		187,436	187,436	185,160	184,968	0	230	0	230	0	186,374	0	1,063	1,063	8,665	08/02/2024	5.A PL
12695#-AB-7	Chesapeake Urolo CUA Opco 7.383% 08/02/24		07/15/2022	Redemption 100.0000		48,337	48,337	47,824	48,033	0	54	0	54	0	48,087	0	250	250	1,952	08/02/2024	5.A PL

E05.12

STATEMENT AS OF SEPTEMBER 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
..20007*-AA-9	Comar 8.393% 06/18/24		06/30/2022	Redemption 100.0000		6,429	6,429	6,333	6,376	0	10	0	10	0	6,385	0	44	44	226	06/18/2024	3.B PL
..20007*-AB-7	Comar 8.393% 06/18/24		06/30/2022	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	44	06/18/2024	3.B PL
..39808C-A@-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 6.255% 06/30/24		09/30/2022	Redemption 100.0000		784,872	784,872	776,532	781,367	0	1,197	0	1,197	0	782,564	0	2,308	2,308	22,596	06/30/2024	1.G FE
..40471*-AA-4	FIRMA First Lien Term Loan 8.705% 07/13/23		09/30/2022	Redemption 100.0000		7,500	7,500	7,406	7,466	0	16	0	16	0	7,481	0	19	19	425	07/13/2023	2.C PL
..40976#-AB-8	Hancock T/L 1L 9.005% 03/31/25		06/30/2022	Redemption 100.0000		667	667	667	667	0	0	0	0	0	667	0	0	0	24	03/31/2025	2.B FE
..40976#-AC-6	Hancock T/L 1L 9.005% 03/31/25		08/08/2022	Redemption 100.0000		2,424	2,424	2,424	0	0	0	0	0	2,424	0	0	0	0	47	03/31/2025	2.B FE
..48240#-AA-3	K2 11.143% 12/20/23		06/30/2022	Redemption 100.0000		4,158	4,158	4,127	4,142	0	3	0	3	0	4,146	0	12	12	192	12/20/2023	5.A PL
..64108@-AF-2	Net Health T/L1L 9.354% 12/22/25		06/30/2022	Redemption 100.0000		5,227	5,227	5,227	5,227	0	0	0	0	0	5,227	0	0	0	193	12/22/2025	4.B FE
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		08/31/2022	Redemption 100.0000		668,211	668,211	668,211	556,824	0	0	0	0	0	668,211	0	0	0	0	06/10/2034	2.A PL
..70559@-AA-4	Prometheus Pegasus Global 9.505% 05/29/25		06/30/2022	Redemption 100.0000		1,592	1,592	1,585	1,587	0	1	0	1	0	1,588	0	4	4	51	05/29/2025	3.A PL
..70559@-AB-2	Prometheus Pegasus Global 9.505% 05/29/25		06/30/2022	Redemption 100.0000		459	459	459	459	0	0	0	0	0	459	0	0	0	15	05/29/2025	3.A PL
..74741*-AA-7	Q-Centrix 8.255% 05/30/25		06/30/2022	Redemption 100.0000		5,441	5,441	5,367	5,392	0	6	0	6	0	5,398	0	43	43	151	05/30/2025	2.B PL
..74741*-AB-5	Q-Centrix 8.255% 05/30/25		06/30/2022	Redemption 100.0000		1,809	1,809	1,809	1,809	0	0	0	0	0	1,809	0	0	0	50	05/30/2025	2.B PL
..74753H-AC-0	Qualitor 8.820% 10/19/22		07/29/2022	Redemption 100.0000		1,946,789	1,946,789	1,942,203	1,945,459	0	966	0	966	0	1,946,424	0	365	365	96,111	10/19/2022	3.A PL
..74754@-AB-7	Qualitor 8.820% 10/19/22		07/29/2022	Redemption 100.0000		710,672	710,672	707,153	709,703	0	710	0	710	0	710,413	0	259	259	53,461	10/19/2022	3.A PL
..76117@-AA-6	Resolute Resolute 8.755% 03/07/25		06/30/2022	Redemption 100.0000		4,647	4,647	4,624	4,634	0	2	0	2	0	4,636	0	11	11	146	03/07/2025	4.B PL
..87297*-AA-7	TLE 9.755% 06/28/24		06/30/2022	Redemption 100.0000		6,101	6,101	6,061	6,082	0	4	0	4	0	6,086	0	15	15	205	06/28/2024	4.C PL
..87297*-AB-5	TLE 9.255% 06/28/24		06/30/2022	Redemption 100.0000		945	945	939	941	0	1	0	1	0	942	0	3	3	33	06/28/2024	4.C PL
..87758#-AA-5	Taymax 8.505% 07/31/25		06/30/2022	Redemption 100.0000		5,452	5,452	5,413	5,420	0	3	0	3	0	5,429	0	23	23	215	07/31/2025	4.B PL
..87758#-AB-7	Taymax 8.505% 07/31/25		06/30/2022	Redemption 100.0000		361	361	360	360	0	0	0	0	0	361	0	1	1	14	07/31/2025	4.B PL
..87758@-AA-7	Taymax 8.505% 07/31/25		06/30/2022	Redemption 100.0000		1,055	1,055	1,048	1,049	0	1	0	1	0	1,051	0	4	4	42	07/31/2025	4.B PL
..87758@-AD-1	Taymax 8.505% 07/31/25		06/30/2022	Redemption 100.0000		701	701	696	697	0	0	0	0	0	698	0	3	3	28	07/31/2025	4.B PL
..89213*-AA-4	TownePark Towne Holdings 8.038% 12/31/22		06/30/2022	Redemption 100.0000		6,189	6,189	6,130	6,164	0	15	0	15	0	6,179	0	10	10	303	12/31/2022	4.A PL
..89899#-AD-6	Turbo Buyer Inc Portfolio Group 8.633% 12/02/25		06/30/2022	Redemption 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	12/02/2025	3.C Z
..91830@-AD-5	VLS 8.633% 10/17/23		08/17/2022	Redemption 100.0000		1,441,979	1,441,979	1,422,495	1,432,175	0	3,104	0	3,104	0	1,435,280	0	6,699	6,699	69,791	10/17/2023	3.A PL
..91830@-AF-0	VLS 8.633% 10/17/23		08/17/2022	Redemption 100.0000		293,819	293,819	289,849	291,821	0	633	0	633	0	292,454	0	1,365	1,365	14,294	10/17/2023	3.A PL
..91830@-AG-8	VLS 8.633% 10/17/23		08/17/2022	Redemption 100.0000		361,782	361,782	356,894	359,323	0	779	0	779	0	360,102	0	1,681	1,681	17,600	10/17/2023	3.A PL

STATEMENT AS OF SEPTEMBER 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		
91830-AH-6	VLS 8.633% 10/17/23		08/17/2022	Redemption 100.0000		292,251	292,251	287,867	290,156	0	660	0	660	0	290,816	0	1,435	1,435	14,212	10/17/2023	3.A PL		
91830-AJ-2	VLS 8.633% 10/17/23		08/17/2022	Redemption 100.0000		527,997	527,997	527,997	527,997	0	0	0	0	0	527,997	0	0	0	25,661	10/17/2023	3.A PL		
92840-AA-7	VistaPharm 8.802% 08/01/22		07/07/2022	Redemption 16.0923		270,352	1,680,012	1,670,685	1,678,678	0	1,087	0	1,087	0	1,679,765	0	(1,409,413)	(1,409,413)	55,029	08/01/2022	5.C FE		
92840-AB-5	VistaPharm 8.802% 08/01/22		07/07/2022	Redemption 16.0923		220,906	1,372,748	1,359,887	1,371,040	0	1,382	0	1,382	0	1,372,421	0	(1,151,515)	(1,151,515)	44,964	08/01/2022	5.C FE		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,192,582	10,754,084	10,696,058	10,627,047	0	8,298	0	8,298	0	10,750,340	0	(2,557,754)	(2,557,754)	440,882	XXX	XXX		
2509999997. Total - Bonds - Part 4						294,783,328	295,133,862	298,767,647	280,016,712	0	(236,671)	0	(236,671)	0	297,002,549	0	(5,097,148)	(5,097,148)	12,944,068	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						294,783,328	295,133,862	298,767,647	280,016,712	0	(236,671)	0	(236,671)	0	297,002,549	0	(5,097,148)	(5,097,148)	12,944,068	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	
000000-00-0	FHLB - Dallas Class B		09/29/2022	Direct-Private Placement	33,500,000	3,350,000		3,350,000	3,331,500	0	0	0	0	0	3,350,000	0	0	0	18,663				
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,350,000	XXX	3,350,000	3,331,500	0	0	0	0	0	3,350,000	0	0	0	0	18,663	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						3,350,000	XXX	3,350,000	3,331,500	0	0	0	0	0	3,350,000	0	0	0	0	18,663	XXX	XXX	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,350,000	XXX	3,350,000	3,331,500	0	0	0	0	0	3,350,000	0	0	0	0	18,663	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						3,350,000	XXX	3,350,000	3,331,500	0	0	0	0	0	3,350,000	0	0	0	0	18,663	XXX	XXX	
6009999999 - Totals						298,133,328	XXX	302,117,647	283,348,212	0	(236,671)	0	(236,671)	0	300,352,549	0	(5,097,148)	(5,097,148)	12,962,731	XXX	XXX		

E05.14

STATEMENT AS OF SEPTEMBER 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	35		35	(69,544)	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	1,672		1,672	(82,826)	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	3,116		3,116	(27,734)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2021	12/07/2022	49,824	11,099,791	222.78	165,914	0	0	1,680		1,680	(215,830)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	9,338	2,030,175	217.41	0	49,491	0	19,443		19,443	(30,048)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLY	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	5,255		5,255	(67,506)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	5,704	1,304,733	228.74	0	15,857	0	61		61	(15,797)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLT	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	17,328		17,328	(174,806)	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	23,513		23,513	(110,278)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	10,671	2,353,916	220.59	0	37,669	0	12,866		12,866	(24,803)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	29,743	6,635,068	223.08	0	94,583	0	32,821		32,821	(61,762)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLA	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	4,924		4,924	(164,280)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	10,654	2,466,934	231.55	0	15,342	0	2,621		2,621	(12,720)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLA	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	428		428	(7,771)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	72,556	16,454,975	226.79	0	158,898	0	8,428		8,428	(150,470)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	92,456	21,057,779	227.76	0	203,403	0	4,382		4,382	(199,021)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2021	10/07/2022	17,944	3,891,515	216.87	71,776	0	0	1		1	(124,045)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLP	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	869		869	(20,127)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLV	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	6,786		6,786	(51,810)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	4,980	1,122,890	225.48	0	13,645	0	481		481	(13,164)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLS	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	3,804		3,804	(71,898)	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	2,057		2,057	(7,807)	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	3,382		3,382	(22,674)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLL	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	331		331	(25,109)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOML	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	9,997	1,954,598	217.25	0	42,916	0	17,320		17,320	(25,595)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	13,330	2,913,272	218.55	0	56,653	0	21,505		21,505	(35,148)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	94,424	21,326,605	225.86	0	203,012	0	49,572		49,572	(153,439)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	25,017	5,511,495	220.31	0	102,323	0	39,790		39,790	(62,533)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2021	10/07/2022	3,133	692,769	221.12	8,365	0	0	0		0	(14,450)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9LBCSOKI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.11/05/2021	.11/07/2022	6,440	1,441,787	223.88	17,710	0	0	7		7	(23,720)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.03/07/2022	.03/07/2023	19,176	4,390,345	228.95	0	34,133	0	1,224		1,224	(32,909)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2022	.09/07/2023	10,849	2,512,303	231.57	0	15,514	0	3,339		3,339	(12,175)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	56,447	12,422,291	220.07	0	237,642	0	83,141		83,141	(154,500)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.12/07/2021	.12/07/2022	5,537	1,244,884	224.83	15,171	0	0	70		70	(19,626)	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	370		370	(271,139)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2022	.09/07/2023	25,487	5,602,552	219.82	0	108,829	0	43,134		43,134	(65,696)	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	2,193		2,193	(10,071)	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	4		4	(20,406)	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	275		275	(233,083)	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	17		17	(294,129)	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	4,553		4,553	(26,819)	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	3,445,893	232.25	0	29,229	0	692		692	(28,537)	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	22,316		22,316	(166,893)	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	3,463		3,463	(61,848)	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	0		0	(20,942)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLK	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	551		551	(66,483)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.09/07/2022	.09/07/2023	92,901	21,110,823	227.24	0	199,737	0	56,474		56,474	(143,264)	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	200		200	(48,603)	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	371		371	(214,091)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	89,291	20,288,701	227.22	0	193,761	0	45,654		45,654	(148,108)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	.07/07/2022	.07/07/2023	2,826	632,204	223.71	0	7,461	0	2,112		2,112	(5,349)	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	1,161		1,161	(70,246)	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	27		27	(7,367)	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	25,399		25,399	(149,284)	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	1		1	(63,160)	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	550		550	(75,207)	0	0	0	0	0	0001	
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	0		0	(28,599)	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	395		395	(30,462)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 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	545		545	(6,651)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKX	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	500		500	(66,667)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOKH	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	3		3	(9,473)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOME	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	12,511	2,879,657	230.17	0	17,891	0	3,056		3,056	(14,835)	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	28		28	(89,120)	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	0		0	(489,181)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLJ	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	5,963		5,963	(51,097)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	32,881	7,334,436	223.06	0	105,548	0	31,829		31,829	(73,719)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	29,568	6,474,801	218.98	0	120,933	0	44,925		44,925	(76,009)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLB	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	268		268	(7,496)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	2,683	577,408	215.21	0	15,213	0	6,723		6,723	(8,490)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLR	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	3,585		3,585	(58,768)	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	0		0	(389,335)	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	754		754	(51,183)	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	31		31	(9,177)	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	994		994	(41,626)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	36,013	7,979,040	221.56	0	116,322	0	37,581		37,581	(78,741)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	11,338	2,465,448	217.45	0	59,525	0	25,623		25,623	(33,901)	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	33		33	(43,396)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	32,224	8,688,557	269.63	0	205,712	0	4,848		4,848	(200,864)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	5,805	1,624,994	279.93	38,965	0	0	0		0	(34,465)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	12,357	3,336,266	269.99	0	78,839	0	2,662		2,662	(76,177)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	12,500	3,384,125	270.73	0	80,261	0	827		827	(79,434)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	259,891	69,635,195	267.94	0	1,621,720	0	205,248		205,248	(1,416,472)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	4,854,420	269.99	0	114,714	0	3,874		3,874	(110,840)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	19,637	5,429,631	276.5	0	129,241	0	60		60	(129,181)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	3,361	931,736	277.22	0	15,013	0	1		1	(15,012)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	149,223	40,399,143	270.73	0	958,141	0	9,868		9,868	(948,273)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	212,156	57,279,998	269.99	0	1,352,724	0	45,708		45,708	(1,307,016)	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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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Credit Suisse Balanced Trend 5 9CCSSOEP	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	32,908		32,908	(1,363,506)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODU	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	2		2	(73,588)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFJ	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	6,606		6,606	(36,196)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODW	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	6		6	(217,365)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEQ	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	1,677		1,677	(69,502)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODS	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	0		0	(82,485)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFE	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	189,540		189,540	(1,109,383)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFH	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	10,051		10,051	(55,072)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEH	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	26		26	(42,896)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFC	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	8,918		8,918	(85,052)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	13,713	3,674,261	267.94	0	80,717	0	10,830		10,830	(69,888)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	249,086	66,134,824	265.51	0	1,534,328	0	233,799		233,799	(1,300,529)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	11,978	3,128,055	261.15	0	67,994	0	24,282		24,282	(43,713)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEI	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	29		29	(47,838)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEN	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	371		371	(35,682)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,616	2,511,218	261.15	0	54,586	0	19,493		19,493	(35,093)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	12,778	3,392,687	265.51	0	74,408	0	11,994		11,994	(62,414)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEE	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	2		2	(30,274)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODM	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	0		0	(51,819)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODI	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	0		0	(855,620)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	22,564	6,045,798	267.94	0	132,816	0	17,820		17,820	(114,996)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFF	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	1,828		1,828	(10,015)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	320,773	83,769,869	261.15	0	1,935,095	0	650,264		650,264	(1,284,831)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODZ	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	82		82	(178,151)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODT	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	42		42	(1,428,474)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFA	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	6,956		6,956	(66,340)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODL	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	0		0	(822,331)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSODJ	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	0		0	(109,488)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	26,847	7,128,147	265.51	0	156,333	0	25,199		25,199	(131,133)	0	0	0	0	0	0001	

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

SCHEDULE DB - PART A - SECTION 1

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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	145,791		145,791	(1,480,828)	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	772		772	(1,670,290)	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	30,299		30,299	(219,362)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	09/21/2022	09/21/2023	59,778	21,050,823	352.15	0	431,540	0	326,435		326,435	(105,105)	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	117,376		117,376	(104,684)	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			0	(748,879)	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	2,623		2,623	(199,063)	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			0	(139,130)	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			0	(83,185)	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	156,442		156,442	(129,221)	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	14,198		14,198	(161,964)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	07/07/2022	07/07/2023	150,433	53,567,687	356.09	0	1,114,205	0	525,817		525,817	(588,388)	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			0	(173,568)	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	21		21	(124,339)	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	15,002		15,002	(12,817)	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	32,113		32,113	(198,311)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	07/14/2022	07/07/2023	7,518	2,677,085	356.09	0	55,483	0	26,278		26,278	(29,205)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	09/07/2022	09/07/2023	231,340	82,053,985	354.69	0	1,690,309	0	1,031,211		1,031,211	(659,098)	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	442		442	(21,877)	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			0	(158,560)	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	147		147	(42,376)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	64,403	23,304,870	361.86	0	484,955	0	152,305		152,305	(332,650)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	07/28/2022	07/28/2023	61,665	22,267,848	361.11	0	463,173	0	147,643		147,643	(315,530)	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	9,565		9,565	(56,538)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0DI	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			0	(222,901)	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	4		4	(195,018)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	08/26/2022	08/28/2023	66,596	23,780,766	357.09	0	492,264	0	242,763		242,763	(249,501)	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	2,047		2,047	(732,873)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	12/30/2021	11/21/2022	5,760	2,334,989	405.38	35,482	0	0			0	(33,701)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 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	39		39	(79,906)	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	2,726		2,726	(166,693)	0	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	0		0	(115,116)	0	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	0		0	(135,161)	0	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	30,569		30,569	(24,262)	0	0	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	0		0	(72,433)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/19/2022	08/21/2023	58,012	20,927,829	360.75	0	435,301	0	154,135		154,135	(281,166)	0	0	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	51,878		51,878	(1,164,377)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	07/21/2022	07/21/2023	57,094	20,360,291	356.61	0	421,455	0	197,885		197,885	(223,570)	0	0	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	170,151		170,151	(912,281)	0	0	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	28,654		28,654	(284,931)	0	0	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	207,336		207,336	(784,614)	0	0	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	0		0	(271,595)	0	0	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	0		0	(486,053)	0	0	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	3		3	(753,953)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	68,755	24,491,906	356.22	0	506,982	0	241,947		241,947	(265,035)	0	0	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	0		0	(494,161)	0	0	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	479		479	(578,707)	0	0	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	7		7	(35,883)	0	0	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	16,393		16,393	(249,165)	0	0	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	0		0	(212,889)	0	0	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	11,530		11,530	(75,794)	0	0	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	1,621		1,621	(46,126)	0	0	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	158		158	(119,152)	0	0	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	68		68	(142,020)	0	0	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	0		0	(76,178)	0	0	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	6,771		6,771	(213,805)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	07/14/2022	06/28/2023	5,687	2,013,880	354.12	0	46,690	0	22,940		22,940	(23,750)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	08/05/2022	08/07/2023	182,456	65,904,932	361.21	0	1,370,826	0	447,205		447,205	(923,621)	0	0	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9BSGSOFQ	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	11,038		11,038	(16,086)	0	0	0	0	0	0001		
Global Balanced Index 9BSGSOF0	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	97,415		97,415	(68,394)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/14/2022	.09/14/2023	41,160	14,601,098	.354.74	0	300,783	0	185,076		185,076	(115,707)	0	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	29,531		29,531	(200,893)	0	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	460		460	(239,679)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/28/2022	.09/28/2023	79,704	27,700,328	.347.54	0	567,859	0	592,926		592,926	25,067	0	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	206		206	(150,121)	0	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	25,520		25,520	(394,329)	0	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	628		628	(405,591)	0	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	0		0	0	(196,817)	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	0		548	548	(502,228)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ... 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	45	41,944	.932.08	0	429,480	0	295,363		295,363	(134,117)	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	1,453		1,453	(362,324)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFNF3BB653	.07/21/2022	.07/21/2023	5,297	5,247,685	.990.69	0	522,123	0	186,395		186,395	(335,728)	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	72,832		72,832	(406,190)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFNF3BB653	.08/19/2022	.08/21/2023	4,573	4,579,677	.1001	0	429,787	0	163,856		163,856	(265,931)	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	0		92	92	(251,249)	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	10,775		10,775	(389,280)	0	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	97,668		97,668	(337,554)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.05/06/2022	.05/05/2023	65,792	13,709,079	.208.37	0	363,172	0	45,141		45,141	(318,031)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.06/07/2022	.06/07/2023	54,690	11,355,285	.207.63	0	300,795	0	52,523		52,523	(248,272)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.11/05/2021	.11/07/2022	46,815	10,597,043	.226.36	286,976	0	0		0	0	(204,535)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.04/07/2022	.04/06/2023	54,640	11,655,258	.213.31	0	313,529	0	9,564		9,564	(303,964)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.02/07/2022	.02/07/2023	40,832	8,800,113	.215.52	0	236,724	0	1,169		1,169	(235,555)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.08/05/2022	.08/07/2023	77,201	15,513,541	.200.95	0	409,937	0	237,204		237,204	(172,733)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.10/07/2021	.10/07/2022	57,253	12,628,294	.220.57	342,373	0	0		0	0	(408,553)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.01/07/2022	.01/06/2023	40,337	8,880,191	.220.15	0	238,875	0	36		36	(238,839)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.09/07/2022	.09/07/2023	73,992	14,634,138	.197.78	0	383,279	0	339,582		339,582	(43,696)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ... EYKN6VOZCB8VD9IULB80	.07/07/2022	.07/07/2023	74,175	14,531,624	.195.91	0	383,485	0	380,146		380,146	(3,339)	0	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 EYKN6V0ZCB8VD91ULB80	12/07/2021	12/07/2022	52,513	11,727,728	223.33	317,468	0	0	0		0	(318,140)	0	0	0	0	0	0001		
Merrill Lynch GPA index 9GMLSOC2	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	03/07/2022	03/07/2023	41,111	8,834,343	214.89	0	237,644	0	2,860		2,860	(234,785)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/07/2022	09/07/2023	147,416	40,658,807	275.81	0	816,685	0	383,582		383,582	(433,102)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	11/19/2021	11/21/2022	14,614	4,315,076	295.27	90,168	0	0	0		0	(113,119)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/07/2021	10/07/2022	56,298	16,526,278	293.55	345,670	0	0	0		0	(471,765)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/21/2021	12/21/2022	14,708	4,361,952	296.57	90,748	0	0	3		3	(106,955)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/13/2022	05/12/2023	20,439	5,762,367	281.93	0	117,524	0	15,096		15,096	(102,428)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/07/2022	01/06/2023	45,528	13,441,687	295.24	0	279,542	0	55		55	(279,487)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/07/2021	12/07/2022	46,561	13,656,807	293.31	285,419	0	0	11		11	(418,335)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/14/2021	12/14/2022	20,839	6,165,218	295.85	128,785	0	0	3		3	(158,357)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/28/2021	10/28/2022	15,105	4,455,220	294.95	93,047	0	0	0		0	(116,736)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	04/07/2022	04/06/2023	79,415	22,734,926	286.28	0	466,166	0	19,361		19,361	(446,805)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/21/2022	01/20/2023	10,153	2,983,764	293.88	0	61,730	0	47		47	(61,684)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/28/2022	03/28/2023	18,887	5,416,036	286.76	0	111,056	0	3,719		3,719	(107,337)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	08/05/2022	08/07/2023	117,612	32,986,638	280.47	0	666,860	0	165,366		165,366	(501,494)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/07/2022	03/07/2023	63,014	18,468,773	293.09	0	382,495	0	1,830		1,830	(380,665)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/14/2022	01/13/2023	13,145	3,871,334	294.51	0	80,579	0	33		33	(80,546)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	02/14/2022	02/14/2023	17,797	5,153,655	289.58	0	106,248	0	800		800	(105,448)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/14/2021	10/14/2022	16,185	4,755,153	293.8	99,376	0	0	0		0	(134,118)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	06/14/2022	06/14/2023	16,480	4,517,168	274.1	0	91,464	0	41,355		41,355	(50,109)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/28/2022	01/27/2023	11,257	3,305,168	293.61	0	68,443	0	78		78	(68,364)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/21/2022	07/21/2023	29,376	8,219,699	279.81	0	165,974	0	41,947		41,947	(124,027)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/28/2022	07/28/2023	33,308	9,410,176	282.52	0	191,188	0	34,635		34,635	(156,553)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	06/21/2022	06/21/2023	17,488	4,825,988	275.96	0	97,408	0	35,960		35,960	(61,448)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	11/05/2021	11/07/2022	34,616	10,323,184	298.22	215,658	0	0	0		0	(211,253)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/14/2022	07/14/2023	32,247	9,002,395	279.17	0	181,873	0	48,542		48,542	(133,331)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/28/2021	12/28/2022	8,664	2,586,984	298.59	53,803	0	0	1		1	(54,858)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/28/2022	09/28/2023	61,749	16,666,055	269.9	0	333,445	0	291,385		291,385	(42,060)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	06/28/2022	06/28/2023	22,076	6,120,792	277.26	0	124,288	0	39,681		39,681	(84,607)	0	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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)	
PIMCO US Fundamental Balanced 9DMSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/07/2022	02/07/2023	44,743	13,064,061	291.98	0	270,248	0	806		806	(269,442)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/28/2022	04/28/2023	20,887	5,922,300	283.54	0	120,727	0	10,624		10,624	(110,103)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	03/14/2022	03/14/2023	14,265	4,120,731	288.87	0	84,877	0	1,406		1,406	(83,471)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/12/2022	08/14/2023	26,870	7,557,188	281.25	0	152,622	0	35,265		35,265	(117,356)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	06/07/2022	06/07/2023	87,387	24,589,828	281.39	0	500,728	0	82,206		82,206	(418,521)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	07/07/2022	07/07/2023	107,034	29,898,878	279.34	0	605,812	0	153,399		153,399	(452,413)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/27/2022	05/26/2023	16,534	4,695,821	284.01	0	95,732	0	9,670		9,670	(86,062)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/20/2022	05/19/2023	16,155	4,566,372	282.66	0	93,214	0	11,153		11,153	(82,061)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/26/2022	08/28/2023	43,154	11,990,770	277.86	0	241,662	0	88,010		88,010	(153,653)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/28/2022	02/28/2023	13,022	3,804,377	292.15	0	78,783	0	410		410	(78,373)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/19/2022	08/21/2023	38,590	10,811,374	280.16	0	218,419	0	59,228		59,228	(159,192)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	11/12/2021	11/14/2022	16,497	4,896,805	296.83	102,281	0	0	0		0	(113,057)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	03/21/2022	03/21/2023	11,325	3,260,921	287.94	0	67,157	0	1,556		1,556	(65,601)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/18/2022	02/21/2023	14,316	4,166,529	291.04	0	86,182	0	512		512	(85,670)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/14/2022	04/14/2023	22,465	6,415,105	285.56	0	130,971	0	6,917		6,917	(124,054)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/06/2022	05/05/2023	95,624	26,770,895	279.96	0	546,013	0	91,758		91,758	(454,255)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	09/14/2022	09/14/2023	28,527	7,807,555	273.69	0	156,899	0	93,119		93,119	(63,779)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	09/21/2022	09/21/2023	41,508	11,306,364	272.39	0	226,219	0	155,184		155,184	(71,035)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/21/2022	04/21/2023	13,086	3,718,125	284.13	0	75,899	0	5,637		5,637	(70,262)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	11/26/2021	11/28/2022	12,245	3,612,153	294.99	75,552	0	0	0		0	(97,368)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/21/2021	10/21/2022	14,274	4,196,413	293.99	87,642	0	0	0		0	(117,457)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	52	88,807	1708	0	1,060,176	0	829,327		829,327	(230,849)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	54	92,206	1708	0	1,068,498	0	914,459		914,459	(154,039)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	37	74,615	2017	0	830,095	0	224,135		224,135	(605,960)	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	59,901		59,901	(569,739)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	25	44,240	1770	0	496,825	0	341,766		341,766	(155,059)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	36	69,186	1922	0	764,612	0	309,355		309,355	(455,258)	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	90,749		90,749	(392,673)	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	26,705		26,705	(292,856)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9RFXSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	19	41,416	2180	0	384,539	0	5,653		5,653	(378,887)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSODA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	32	54,640	1708	0	633,184	0	541,902		541,902	(91,282)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	36	80,854	2246	787,680	0	0	1,686		1,686	(686,436)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	22	43,062	1957	0	484,192	0	172,477		172,477	(311,715)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	24	55,109	2296	472,272	0	0	4		4	(365,159)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	25	50,520	2021	0	515,570	0	46,568		46,568	(469,002)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	31	71,237	2298	610,514	0	0	50		50	(475,491)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	32	55,643	1739	0	629,088	0	475,060		475,060	(154,028)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	22	50,556	2298	433,268	0	0	35		35	(337,445)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	33	71,361	2162	0	665,379	0	13,289		13,289	(652,090)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	15	30,140	2009	0	305,120	0	32,637		32,637	(272,482)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	40	69,554	1739	0	786,360	0	593,826		593,826	(192,534)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	33	56,358	1708	0	672,804	0	526,303		526,303	(146,501)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSODO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/26/2022	.08/28/2023	34	64,594	1900	0	737,936	0	336,542		336,542	(401,394)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	23	44,881	1951	0	498,531	0	81,887		81,887	(416,645)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	28	56,139	2005	0	577,388	0	98,139		98,139	(479,249)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	42	87,279	2078	0	881,496	0	83,862		83,862	(797,634)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	22	49,411	2246	481,360	0	0	1,030		1,030	(419,489)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	30	50,821	1694	0	588,000	0	507,129		507,129	(80,871)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	26	53,250	2048	0	532,421	0	47,636		47,636	(484,785)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/27/2022	.05/26/2023	31	58,525	1888	0	629,923	0	238,685		238,685	(391,238)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	37	84,145	2274	718,503	0	0	0		0	(598,956)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	30	57,587	1920	0	619,050	0	210,786		210,786	(408,264)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	32	77,177	2412	693,280	0	0	178		178	(347,720)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	95,025	2160	916,520	0	0	8,177		8,177	(1,077,056)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	31	69,867	2254	647,683	0	0	2,043		2,043	(585,671)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	21	46,262	2203	437,178	0	0	3,419		3,419	(464,851)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/07/2022	.02/07/2023	20	40,252	2013	0	386,844	0	36,056		36,056	(350,789)	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RFXSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	30	72,353	2412	649,950	0	0	167		167	(325,987)	0	0	0	0	0	0001

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STATEMENT AS OF SEPTEMBER 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 9RWSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2021	25	53,991	2160	520,750	0	0	4,646		4,646	(611,963)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2021	29	65,253	2250	596,414	0	0	0		0	(499,445)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/05/2021	27	65,801	2437	566,541	0	0	63		63	(263,495)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2021	26	58,409	2247	532,506	0	0	3,689		3,689	(516,105)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/27/2022	41	77,404	1888	0	833,125	0	315,680		315,680	(517,444)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2021	32	71,888	2247	655,392	0	0	4,540		4,540	(635,206)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/07/2022	28	56,274	2010	0	581,717	0	90,273		90,273	(491,444)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/26/2022	28	53,195	1900	0	607,712	0	277,152		277,152	(330,560)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	41	76,794	1873	0	835,539	0	411,493		411,493	(424,046)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/07/2022	28	51,296	1832	0	589,670	0	357,441		357,441	(232,229)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2022	46	92,956	2021	0	949,992	0	85,685		85,685	(864,307)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	27	54,449	2017	0	605,745	0	163,558		163,558	(442,187)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	22	51,550	2343	459,316	0	0	339		339	(302,777)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2022	48	96,239	2005	0	989,808	0	168,239		168,239	(821,569)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	27	50,572	1873	0	550,233	0	270,983		270,983	(279,250)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2021	20	45,484	2274	388,380	0	0	0		0	(323,760)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	30	52,865	1762	0	633,330	0	486,678		486,678	(146,652)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	04/28/2022	2,716	5,209,125	1918	0	559,143	0	161,473		161,473	(397,670)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	03/14/2022	3,310	6,427,093	1942	0	721,537	0	131,798		131,798	(589,739)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	07/21/2022	2,562	4,705,600	1837	0	520,896	0	287,675		287,675	(233,221)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	03/14/2022	2,939	5,706,715	1942	0	640,664	0	117,025		117,025	(523,638)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOES	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	09/14/2022	3,414	6,276,502	1838	0	748,019	0	433,264		433,264	(314,755)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPPFMYMCFXT09	01/28/2022	2,711	5,336,631	1969	0	530,832	0	57,460		57,460	(473,372)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	09/28/2022	3,282	5,629,418	1715	0	709,978	0	614,558		614,558	(95,420)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	03/21/2022	2,615	5,402,433	2066	0	548,679	0	52,830		52,830	(495,848)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	05/13/2022	3,035	5,440,753	1793	0	595,634	0	328,219		328,219	(267,415)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	09/14/2022	3,486	6,408,872	1838	0	763,795	0	442,402		442,402	(321,393)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	05/13/2022	5,100	9,142,617	1793	0	1,000,901	0	551,538		551,538	(449,363)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKNGVQZCB8VD91ULB80	05/06/2022	3,373	6,204,870	1840	0	681,077	0	294,191		294,191	(386,886)	0	0	0	0	0	0001	

EOG-10

STATEMENT AS OF SEPTEMBER 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 9RRBS0DU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	04/28/2022	04/28/2023	4,684	8,983,631	1918	0	964,295	0	278,476		278,476	(685,819)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/28/2022	01/27/2023	3,322	6,539,390	1969	0	650,470	0	70,410		70,410	(580,060)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0DU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	02/28/2022	02/28/2023	3,451	7,067,959	2048	0	706,686	0	63,227		63,227	(643,459)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RIFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPPFMVCMJFXT09	01/14/2022	01/13/2023	2,489	5,382,363	2162	0	494,592	0	10,023		10,023	(484,569)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	09/28/2022	09/28/2023	3,875	6,646,555	1715	0	838,259	0	725,598		725,598	(112,661)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	05/20/2022	05/19/2023	2,539	4,502,333	1773	0	501,538	0	302,096		302,096	(199,442)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	87	347,909	3999	0	3,531,243	0	1,508,095		1,508,095	(2,023,148)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPFF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	195	739,036	3790	0	7,892,820	0	5,936,469		5,936,469	(1,956,351)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	293	1,288,596	4398	0	11,231,997	0	249,837		249,837	(1,982,160)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	13	50,734	3903	0	512,915	0	265,008		265,008	(247,907)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	296	1,287,266	4349	0	11,314,567	0	565,166		565,166	(1,749,402)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	77	361,743	4698	2,702,238	0	0	1,778		1,778	(2,903,999)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	49	202,044	4123	0	2,047,003	0	433,523		433,523	(1,613,480)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	90	421,457	4683	3,015,540	0	0	1,477		1,477	(3,446,373)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/28/2021	10/28/2022	13	59,753	4596	423,657	0	0	37		37	(561,022)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDFQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	56	220,977	3946	0	2,404,248	0	1,276,959		1,276,959	(1,127,289)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDPJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	72	272,875	3790	0	2,914,272	0	2,191,927		2,191,927	(722,345)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	47	204,397	4349	0	1,796,570	0	89,739		89,739	(1,706,831)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	220,804	4698	1,649,418	0	0	1,085		1,085	(1,772,571)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2022	03/21/2023	51	227,520	4461	0	1,997,415	0	88,034		88,034	(1,909,381)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	50	221,913	4438	1,588,900	0	0	2		2	(2,688,693)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	37	150,680	4072	0	1,497,020	0	556,999		556,999	(940,021)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDPN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	374	1,417,434	3790	0	15,138,024	0	11,385,843		11,385,843	(3,752,181)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	47	218,514	4649	1,741,538	0	0	5,031		5,031	(2,003,240)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	22	84,074	3822	0	968,494	0	516,498		516,498	(351,996)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	162	711,773	4394	0	6,671,027	0	514,383		514,383	(6,156,644)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	12	51,362	4280	0	505,140	0	116,150		116,150	(388,990)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	17	81,368	4786	621,078	0	0	1,165		1,165	(583,126)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	35	162,723	4649	1,296,890	0	0	3,747		3,747	(1,491,775)	0	0	0	0	0	0001	

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

SCHEDULE DB - PART A - SECTION 1

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S&P 500 FLEX OPTION 9SXFSDHQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	71	330,095	4649	2,630,834	0	0	7,600		7,600	(3,026,171)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	77	361,743	4698	2,702,238	0	0	1,778		1,778	(2,903,999)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDCQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	46	202,477	4402	0	1,769,436	0	62,628		62,628	(1,706,808)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	63	251,934	3999	0	2,557,107	0	1,092,069		1,092,069	(1,465,038)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDHI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	211,408	4698	1,579,230	0	0	1,039		1,039	(1,697,142)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	13	51,738	3980	0	544,295	0	272,540		272,540	(271,755)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	17	67,982	3999	0	690,013	0	294,685		294,685	(395,328)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	31	136,170	4393	0	1,239,163	0	92,242		92,242	(1,146,921)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDEO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	53	200,890	3790	0	2,135,476	0	1,380,655		1,380,655	(754,821)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	11	52,650	4786	401,874	0	0	754		754	(377,317)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDCO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	64	281,707	4402	0	2,450,816	0	87,135		87,135	(2,363,682)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	177	831,539	4698	6,211,638	0	0	4,088		4,088	(6,675,425)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	81	304,948	3765	0	3,150,090	0	2,087,261		2,087,261	(1,062,829)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	8	36,555	4569	0	239,576	0	12,937		12,937	(226,639)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	44	182,963	4158	0	1,766,496	0	396,730		396,730	(1,369,765)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	63	235,335	3735	0	2,551,059	0	1,686,023		1,686,023	(865,036)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	72	316,652	4398	0	2,760,081	0	61,393		61,393	(2,698,688)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	46	202,059	4393	0	1,838,758	0	136,875		136,875	(1,701,883)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDOY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	47	215,947	4595	1,725,417	0	0	2,568		2,568	(2,117,981)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	52	233,161	4484	0	1,936,522	0	43,495		43,495	(1,893,027)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	86	323,772	3765	0	3,344,540	0	2,216,105		2,216,105	(1,128,435)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	534	2,023,823	3790	0	21,614,184	0	16,256,792		16,256,792	(5,357,392)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	49	222,939	4550	1,562,806	0	0	22		22	(2,255,758)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	35	159,242	4550	1,116,290	0	0	16		16	(1,611,256)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	14	55,718	3980	0	586,164	0	293,504		293,504	(292,659)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDCY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	22	96,227	4374	0	833,355	0	41,755		41,755	(791,600)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDCK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	61	284,434	4663	0	2,245,349	0	12,683		12,683	(2,232,666)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDBS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	39	182,631	4683	1,306,734	0	0	640		640	(1,493,428)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	54	228,338	4228	0	2,298,783	0	615,177		615,177	(1,683,605)	0	0	0	0	0	0001	

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

SCHEDULE DB - PART A - SECTION 1

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S&P 500 FLEX OPTION 9SIXSOBU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	13	59,730	4595	477,243	0	0	710		710	(585,824)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0FQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	55	250,238	4550	1,754,170	0	0	25		25	(2,531,973)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0LN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	31	136,203	4394	0	1,276,555	0	98,431		98,431	(1,178,123)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0KD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	49	205,853	4201	0	2,000,805	0	204,874		204,874	(1,795,931)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	52	222,568	4280	0	2,188,940	0	503,316		503,316	(1,685,624)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0HE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	211,408	4698	1,579,230	0	0	1,039		1,039	(1,697,142)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0JF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	46	202,305	4398	0	1,763,385	0	39,224		39,224	(1,724,162)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	98	455,625	4649	3,631,292	0	0	10,491		10,491	(4,176,969)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0IO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/07/2022	01/06/2023	45	210,466	4677	0	1,637,918	0	6,993		6,993	(1,630,925)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	52	205,193	3946	0	2,232,516	0	1,185,747		1,185,747	(1,046,769)	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	3,982		3,982	(1,903,084)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	48	225,502	4698	1,684,512	0	0	1,109		1,109	(1,810,285)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0IX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	66	290,264	4398	0	2,530,074	0	56,277		56,277	(2,473,797)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0HC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	59	277,180	4698	2,070,546	0	0	1,363		1,363	(2,225,142)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0OF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	49	203,114	4145	0	2,041,115	0	645,156		645,156	(1,395,958)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0HA	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	5,358		5,358	(8,749,710)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0NL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	18	70,247	3903	0	710,190	0	366,934		366,934	(343,256)	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	776,106		776,106	(398,191)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0MZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	55	207,063	3765	0	2,138,950	0	1,417,276		1,417,276	(721,674)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	47	185,462	3946	0	2,017,851	0	1,071,733		1,071,733	(946,118)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0NR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	70	279,927	3999	0	2,841,230	0	1,213,410		1,213,410	(1,627,820)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0FO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2021	10/07/2022	38	167,191	4400	1,242,220	0	0	0		0	(2,137,871)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0HG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	220,804	4698	1,649,418	0	0	1,085		1,085	(1,772,571)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0LB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	71	311,950	4394	0	2,923,722	0	225,440		225,440	(2,698,282)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0PL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	57	216,026	3790	0	2,307,132	0	1,735,276		1,735,276	(571,856)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0JX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	51	221,792	4349	0	1,949,469	0	97,377		97,377	(1,852,093)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0KH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2022	03/21/2023	10	46,396	4640	0	286,900	0	8,135		8,135	(278,765)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0JP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	40	179,355	4484	0	1,489,632	0	33,458		33,458	(1,456,175)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	206,045	4683	1,474,264	0	0	722		722	(1,684,893)	0	0	0	0	0	0001	

EOG-13

STATEMENT AS OF SEPTEMBER 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 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	20		20	(2,025,579)	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	2,370,717		2,370,717	(1,207,163)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSGM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	37	162,862	4402	0	1,423,242	0	50,375		50,375	(1,372,867)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	66	250,135	3790	0	2,671,416	0	2,009,266		2,009,266	(662,150)	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	38,371		38,371	(1,686,680)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	41	170,588	4161	0	1,637,663	0	391,449		391,449	(1,246,214)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	33	148,507	4500	0	1,332,588	0	58,644		58,644	(1,273,943)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDFU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	60	236,761	3946	0	2,575,980	0	1,368,170		1,368,170	(1,207,810)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	50	199,948	3999	0	2,029,450	0	866,721		866,721	(1,162,729)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	49	215,499	4398	0	1,878,389	0	41,782		41,782	(1,836,607)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDON	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	44	186,053	4228	0	1,873,082	0	501,256		501,256	(1,371,827)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDJB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	61	268,274	4398	0	2,338,402	0	52,014		52,014	(2,286,388)	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	6,102		6,102	(2,429,462)	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	69,307		69,307	(1,505,570)	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	45,192		45,192	(1,986,534)	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	1,056,515		1,056,515	(537,975)	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	291,964		291,964	(1,086,629)	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	5,284		5,284	(1,232,255)	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	1,445,163		1,445,163	(741,459)	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	5,591,799		5,591,799	(2,847,331)	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	1,597,657		1,597,657	(813,523)	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	5,888		5,888	(2,344,217)	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	212,739		212,739	(2,546,266)	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	21,838		21,838	(8,694,915)	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	993		993	(1,621,714)	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	4,710		4,710	(1,875,374)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDDG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	28	106,354	3798	0	1,114,372	0	718,498		718,498	(395,874)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDDA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	35	160,143	4576	0	1,393,875	0	40,530		40,530	(1,353,345)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	202,108	4394	0	1,894,242	0	146,059		146,059	(1,748,183)	0	0	0	0	0	0001	

E06.14

STATEMENT AS OF SEPTEMBER 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 9SIIXSDEQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	36	136,454	3790	0	1,450,512	0	937,803		937,803	(512,709)	0	0	0	0	0	0001			
S&P 500 FLEX OPTION 9SIIXSDFG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/12/2022	.08/14/2023	36	154,085	4280	0	1,515,420	0	348,450		348,450	(1,166,970)	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXFS00H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	64	270,623	4228	0	2,724,483	0	729,099		729,099	(1,995,384)	0	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	2		2	(2,258,503)	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXFS0MD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	25	97,534	3901	0	993,213	0	431,209		431,209	(562,003)	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXFS0GK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	11	51,673	4698	355,509	0	0	90		90	(405,970)	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXFS0PH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	73	276,665	3790	0	2,954,748	0	2,222,370		2,222,370	(732,378)	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIIXS0FK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/26/2022	.08/28/2023	31	125,787	4058	0	1,292,080	0	537,269		537,269	(754,811)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	43	181,825	4228	0	1,830,512	0	489,863		489,863	(1,340,649)	0	0	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	184,484		184,484	(2,293,842)	0	0	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	25,476		25,476	(850,674)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0HM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	11	51,554	4687	406,252	0	0	564		564	(433,151)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0JR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	187	813,239	4349	0	7,148,054	0	357,047		357,047	(6,791,007)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0KS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	13	57,118	4394	0	525,252	0	41,278		41,278	(483,974)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0IS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	15	65,969	4398	0	558,105	0	12,790		12,790	(545,315)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	17	71,884	4228	0	723,691	0	193,667		193,667	(530,024)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0IV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	193	848,802	4398	0	7,398,551	0	164,568		164,568	(7,233,983)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0IT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	63	277,070	4398	0	2,415,071	0	53,719		53,719	(2,361,352)	0	0	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	722		722	(1,684,893)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0LZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	178	694,442	3901	0	7,071,673	0	3,070,211		3,070,211	(4,001,462)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	16	75,167	4698	561,504	0	0	370		370	(603,428)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0LX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	74	288,701	3901	0	2,939,909	0	1,276,380		1,276,380	(1,663,529)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0ES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	46	187,332	4072	0	1,861,160	0	692,485		692,485	(1,168,675)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0NP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	179	715,812	3999	0	7,265,431	0	3,102,863		3,102,863	(4,162,568)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0HS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	173	804,317	4649	6,410,342	0	0	18,519		18,519	(7,373,629)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0GA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	52	236,589	4550	1,658,488	0	0	24		24	(2,393,866)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXFS0FU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	86	391,281	4550	2,742,884	0	0	39		39	(3,959,086)	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0EI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	20	75,808	3790	0	805,840	0	521,002		521,002	(284,838)	0	0	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	2,060,695		2,060,695	(1,057,266)	0	0	0	0	0	0	0	0001	

EOG-15

STATEMENT AS OF SEPTEMBER 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 9SIXS0DS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	51	190,509	.3735	0	2,065,143	0	1,364,876		1,364,876	(700,267)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	59	223,632	.3790	0	2,377,228	0	1,536,955		1,536,955	(840,273)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	14	62,457	.4461	0	548,310	0	24,166		24,166	(524,144)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	31	145,637	.4698	1,087,914	0	0	716		716	(1,169,142)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0MB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	75	292,602	.3901	0	2,979,638	0	1,293,628		1,293,628	(1,686,009)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	34	150,901	.4438	1,080,452	0	0	1		1	(1,828,312)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0LP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	13	53,603	.4123	0	543,082	0	115,016		115,016	(428,066)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0MH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	14	58,250	.4161	0	559,202	0	133,665		133,665	(425,537)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0I1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	49	227,812	.4649	1,815,646	0	0	5,245		5,245	(2,088,485)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/12/2022	.08/14/2023	54	231,128	.4280	0	2,273,130	0	522,675		522,675	(1,750,455)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2022	.03/07/2023	29	121,832	.4201	0	1,184,150	0	121,252		121,252	(1,062,898)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	48	216,010	.4500	0	1,938,309	0	85,300		85,300	(1,853,009)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0GG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	46	209,290	.4550	1,467,124	0	0	21		21	(2,117,650)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	10	37,355	.3735	0	404,930	0	267,623		267,623	(137,307)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0LF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	46	202,108	.4394	0	1,894,242	0	146,059		146,059	(1,748,183)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	48	213,036	.4438	1,525,344	0	0	2		2	(2,581,146)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0NB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	63	237,182	.3765	0	2,450,070	0	1,623,426		1,623,426	(826,644)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	27	117,419	.4349	0	1,032,072	0	51,552		51,552	(980,520)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0EK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	54	204,681	.3790	0	2,175,768	0	1,406,705		1,406,705	(769,063)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0DK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	57	250,378	.4393	0	2,278,461	0	169,606		169,606	(2,108,855)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0H1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	81	376,588	.4649	3,001,374	0	0	8,671		8,671	(3,452,393)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0MF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	55	214,575	.3901	0	2,185,068	0	948,661		948,661	(1,236,407)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0ML	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	28	116,499	.4161	0	1,118,404	0	267,331		267,331	(851,073)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0NF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	61	229,652	.3765	0	2,372,290	0	1,571,888		1,571,888	(800,402)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	54	237,587	.4400	1,765,260	0	0	0		0	(3,038,027)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	45	209,215	.4649	1,667,430	0	0	4,817		4,817	(1,917,996)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0B1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	61	280,382	.4596	1,987,929	0	0	173		173	(2,632,486)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	50	227,489	.4550	1,594,700	0	0	23		23	(2,301,794)	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	71	323,034	.4550	2,264,474	0	0	32		32	(3,268,547)	0	0	0	0	0	0	0001

STATEMENT AS OF SEPTEMBER 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 9SXFSDH0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2021	12/07/2022	46	215,591	4687	1,698,872	0	0	2,357		2,357	(1,811,360)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS0EW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	15	61,086	4072	0	606,900	0	225,810		225,810	(381,090)	0	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	127,948		127,948	(1,590,891)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0F1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	46	186,652	4058	0	1,917,280	0	797,239		797,239	(1,120,041)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	60	262,436	4374	0	2,272,785	0	113,876		113,876	(2,158,909)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	303,163	4394	0	2,841,363	0	219,089		219,089	(2,622,274)	0	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	148		148	(344,637)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	68	287,537	4228	0	2,894,763	0	774,668		774,668	(2,120,096)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00X	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	56	223,941	3999	0	2,272,984	0	970,728		970,728	(1,302,256)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0F0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	19	74,974	3946	0	815,727	0	433,254		433,254	(382,473)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0MT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	293,654	3765	0	3,033,420	0	2,009,955		2,009,955	(1,023,465)	0	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	99,388		99,388	(2,708,629)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0LJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	58	254,832	4394	0	2,388,392	0	184,162		184,162	(2,204,231)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0LH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	48	210,896	4394	0	1,976,601	0	152,410		152,410	(1,824,191)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	19	72,017	3790	0	765,548	0	494,952		494,952	(270,596)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0FS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	65	295,736	4550	2,073,110	0	0	29		29	(2,992,332)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0LD	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	1,254,206		1,254,206	(15,011,570)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	52	222,568	4280	0	2,188,940	0	503,316		503,316	(1,685,624)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0JV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	52	226,141	4349	0	1,987,694	0	99,286		99,286	(1,888,408)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0KZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	93	408,610	4394	0	3,829,664	0	295,294		295,294	(3,534,370)	0	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	98,693		98,693	(1,871,054)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	59	249,480	4228	0	2,511,633	0	672,138		672,138	(1,839,495)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00B	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	53	211,944	3999	0	2,151,217	0	918,725		918,725	(1,232,492)	0	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	2,732		2,732	(2,253,171)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0C1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/14/2022	01/13/2023	28	130,560	4663	0	1,030,652	0	5,822		5,822	(1,024,830)	0	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	2,535		2,535	(1,269,157)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	11	43,406	3946	0	472,263	0	250,831		250,831	(221,432)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0NV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	398	1,591,582	3999	0	16,154,422	0	6,899,102		6,899,102	(9,255,320)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Citi group 5493008G0IIFHX1U08231	06/21/2022	06/21/2023	38,476	144,854,060	3765	0	15,345,652	0	9,914,750		9,914,750	(5,430,903)	0	0	0	0	0	0	0001	

EOG-17

STATEMENT AS OF SEPTEMBER 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 9SMSMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/05/2022	08/07/2023	1,053	4,364,885	4145	0	61,546	0	687		687	(60,860)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	01/28/2022	01/27/2023	5,281	23,404,600	4432	0	1,984,780	0	44,870		44,870	(1,939,910)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2022	06/07/2023	4,970	20,678,580	4161	0	2,016,035	0	474,512		474,512	(1,541,523)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023	4,542	18,982,699	4179	0	1,855,833	0	222,007		222,007	(1,633,826)	0	0	0	0	0001	
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	78,049		78,049	(179,425)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	6,384	27,371,400	4288	0	2,672,038	0	315,934		315,934	(2,356,103)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/14/2022	01/13/2023	4,330	20,190,141	4663	0	1,557,885	0	9,003		9,003	(1,548,882)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/05/2022	08/07/2023	588	2,437,372	4145	0	76,484	0	4,410		4,410	(72,074)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMAAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	490	2,345,312	4786	31,638	0	0		0	0	(26,590)	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	581,003		581,003	(25,539,332)	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	231,997		231,997	(801,001)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/13/2022	05/12/2023	1,045	4,204,965	4024	0	421,725	0	127,840		127,840	(293,885)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BX4P4R0T8PU41	08/19/2022	08/21/2023	1,229	5,196,802	4228	0	523,320	0	140,010		140,010	(383,311)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMIMOBB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/07/2022	02/07/2023	462	2,071,548	4484	0	23,014	0	0		0	(23,014)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/28/2022	03/28/2023	4,707	21,536,973	4576	0	1,816,414	0	54,507		54,507	(1,761,907)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/28/2021	10/28/2022	445	2,045,407	4596	27,817	0	0		0	0	(33,843)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	2,238	9,600,998	4290	0	926,561	0	211,128		211,128	(715,433)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/21/2022	09/21/2023	882	3,476,429	3942	0	292,992	0	206,505		206,505	(86,487)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/28/2022	09/28/2023	7,726	28,733,303	3719	0	3,300,740	0	2,664,099		2,664,099	(636,641)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2022	06/07/2023	672	2,795,977	4161	0	51,760	0	2		2	(51,758)	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		0	0	(1,426,747)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	5,765	22,943,951	3980	0	2,413,738	0	1,208,609		1,208,609	(1,205,129)	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	0	(110,499)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/05/2022	08/07/2023	837	3,469,524	4145	0	81,167	0	2,806		2,806	(78,361)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/05/2022	08/07/2023	511	2,118,192	4145	0	87,444	0	8,058		8,058	(79,386)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	880	3,502,286	3980	0	103,664	0	21,266		21,266	(82,398)	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	57,598		57,598	(59,549)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMIMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/07/2021	10/07/2022	3,947	17,365,853	4400	171,912	0	0		0	0	(286,495)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/05/2022	08/07/2023	3,107	12,879,105	4145	0	1,294,233	0	409,082		409,082	(885,152)	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9SSGAAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	.09/14/2022	.09/14/2023	564	2,225,550	3946	0	135,760	0	38,895		38,895	(96,865)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB Int ... E58DKGMLJYYYJLN8C3868	.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	0001	
S&P 500 OTC Call Option 9SCSSQJX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.01/28/2022	.01/27/2023	6,869	30,442,378	4432	0	2,581,604	0	58,362		58,362	(2,523,243)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSIDR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.08/12/2022	.08/14/2023	1,037	4,438,516	4280	0	435,485	0	100,373		100,373	(335,112)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IIFHX1U08231	.03/21/2022	.03/21/2023	33,527	149,569,982	4461	0	12,925,101	0	578,730		578,730	(12,346,371)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSOTD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.05/13/2022	.05/12/2023	3,324	13,375,410	4024	0	1,341,448	0	406,640		406,640	(934,808)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.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	0001	
S&P 500 OTC Call Option 9SCTSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IIFHX1U08231	.05/13/2022	.05/12/2023	5,289	21,282,354	4024	0	2,134,453	0	647,027		647,027	(1,487,425)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BK	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	1,673		1,673	(1,394,544)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSRPFMYMJCXFXT09	.04/14/2022	.04/14/2023	3,296	14,498,247	4399	0	1,326,518	0	95,791		95,791	(1,230,727)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSRPFMYMJCXFXT09	.09/07/2022	.09/07/2023	541	2,153,110	3980	0	127,892	0	31,370		31,370	(96,522)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup RBC Capital Markets ... 5493008G0IIFHX1U08231	.08/19/2022	.08/21/2023	742	3,263,034	4398	0	243,161	0	54,506		54,506	(188,655)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IS	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	.11/19/2021	.11/21/2022	712	3,478,747	4886	172,934	0	0	60		60	(186,584)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int ... G5GSEF7VJP5170UK5573	.09/07/2022	.09/07/2023	1,344	5,348,945	3980	0	562,717	0	281,764		281,764	(280,953)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int ... E58DKGMLJYYYJLN8C3868	.07/21/2022	.07/21/2023	1,400	5,598,530	3999	0	574,406	0	242,682		242,682	(331,724)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSORD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.11/12/2021	.11/14/2022	2,421	11,344,588	4686	806,953	0	0	390		390	(922,184)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0KC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int ... E58DKGMLJYYYJLN8C3868	.02/18/2022	.02/21/2023	1,216	5,288,226	4349	0	466,421	0	23,218		23,218	(443,204)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IIFHX1U08231	.05/27/2022	.05/26/2023	7,633	31,739,846	4158	0	3,064,469	0	688,237		688,237	(2,376,231)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSOSB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.03/28/2022	.03/28/2023	4,658	21,312,772	4576	0	1,797,505	0	53,940		53,940	(1,743,565)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.07/21/2022	.07/21/2023	7,009	28,028,641	3999	0	1,589,221	0	266,724		266,724	(1,322,497)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IIFHX1U08231	.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 OTC Call Option 9SNISSORN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.01/07/2022	.01/06/2023	2,149	10,050,937	4677	0	782,197	0	3,340		3,340	(778,857)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSOTB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUH3JPFQFN3BB653	.05/13/2022	.05/12/2023	5,629	22,650,477	4024	0	2,271,665	0	688,621		688,621	(1,583,044)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets ... KB1H1DSRPFMYMJCXFXT09	.11/05/2021	.11/07/2022	3,535	16,605,769	4698	1,180,139	0	0	288		288	(1,304,641)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BH	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	.03/14/2022	.03/14/2023	431	1,798,610	4173	0	106,298	0	464		464	(105,833)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0DU	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	4,878		4,878	(2,330,845)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNISSOER	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ... KB1H1DSRPFMYMJCXFXT09	.03/21/2022	.03/21/2023	63,735	284,333,307	4461	0	24,570,684	0	1,100,168		1,100,168	(23,470,516)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0EE	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	983,045		983,045	(18,697,422)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	.09/21/2022	.09/21/2023	1,470	5,571,197	3790	0	611,108	0	447,518		447,518	(163,590)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9SIFSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1D5PRFMYMCFXT09	.06/21/2022	.06/21/2023	830	3,249,765	3915	0	258,728	0	156,163	156,163	(102,564)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1D5PRFMYMCFXT09	.09/07/2022	.09/07/2023	526	2,093,412	3980	0	52,542	0	9,503	9,503	(43,040)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYJYLNC3868	.01/28/2022	.01/27/2023	2,565	11,367,695	4432	0	964,014	0	21,793	21,793	(942,221)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	4,989	22,922,559	4595	1,924,149	0	2,726	2,726	(2,248,214)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCSAOBN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYJYLNC3868	.06/28/2022	.06/28/2023	1,479	5,652,072	3822	0	333,470	0	125,160	125,160	(208,310)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	.05/20/2022	.05/19/2023	378	1,474,714	3901	0	15,947	0	0	0	(15,947)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	.04/28/2022	.04/28/2023	2,708	11,610,550	4288	0	1,133,440	0	134,015	134,015	(999,425)	0	0	0	0	0	0001	
S&P 500 OTC Call 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	1,528,129	1,528,129	(1,064,996)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	16,043	71,570,711	4461	0	6,184,788	0	276,928	276,928	(5,907,860)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	.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	
S&P 500 OTC Call Option 9SBCS1DL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	1,225	5,077,858	4145	0	510,279	0	161,289	161,289	(348,990)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	8,594	38,339,381	4461	0	3,313,100	0	148,346	148,346	(3,164,754)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	.07/07/2022	.07/07/2023	591	2,306,448	3903	0	57,644	0	4,706	4,706	(52,938)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYJYLNC3868	.03/14/2022	.03/14/2023	6,617	27,613,469	4173	0	2,727,996	0	331,067	331,067	(2,396,929)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1D5PRFMYMCFXT09	.11/05/2021	.11/07/2022	6,998	32,873,315	4698	2,336,240	0	570	0	570	(2,582,710)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	.11/12/2021	.11/14/2022	386	1,807,580	4683	67,604	0	0	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	220	0	220	(3,338,511)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	.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 9SSGS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.03/21/2022	.03/21/2023	7,014	31,290,717	4461	0	2,703,990	0	121,073	121,073	(2,582,917)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	.12/14/2021	.12/14/2022	4,371	20,255,607	4634	1,634,183	0	3,956	0	3,956	(1,890,540)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSAOAE	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	248	248	(102,048)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYJYLNC3868	.02/18/2022	.02/21/2023	793	3,586,596	4523	0	223,475	0	7,162	7,162	(216,314)	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	1,515,615	1,515,615	(1,975,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	.08/05/2022	.08/07/2023	671	2,781,422	4145	0	29,745	0	158	158	(29,588)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	.10/14/2021	.10/14/2022	645	2,862,678	4438	204,089	0	0	0	0	(346,841)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	.09/14/2022	.09/14/2023	534	2,107,169	3946	0	44,640	0	10,099	10,099	(34,542)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0EG	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	112,747	112,747	(2,144,433)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAY	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	.07/07/2022	.07/07/2023	647	2,524,995	3903	0	91,088	0	14,133	14,133	(76,955)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	.07/14/2022	.07/14/2023	509	1,929,303	3790	0	117,686	0	54,231	54,231	(63,455)	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SMSSORT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/07/2022	03/07/2023	3,165	13,296,450	4201	0	1,292,357	0	132,332		132,332	(1,160,025)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/26/2022	08/28/2023	1,295	5,254,670	4058	0	302,667	0	47,872		47,872	(254,796)	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	3,739		3,739	(1,786,736)	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 ES71P3U3RH1GC71XB11	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	129,177		129,177	(3,520,476)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/12/2022	08/14/2023	11,416	48,862,192	4280	0	4,794,113	0	1,104,973		1,104,973	(3,689,139)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/28/2021	12/28/2022	5,394	25,817,572	4786	1,957,549	0	0	3,696		3,696	(1,850,226)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	09/28/2022	09/28/2023	1,739	6,467,411	3719	0	742,944	0	599,646		599,646	(143,298)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BO	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	70,222		70,222	(27,959,693)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/14/2022	07/14/2023	14,162	53,679,362	3790	0	5,709,660	0	3,689,214		3,689,214	(2,020,445)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/12/2022	08/14/2023	568	2,431,125	4280	0	52,720	0	967		967	(51,753)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBA0AA	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	0		0	(327,827)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/13/2022	05/12/2023	4,546	18,292,604	4024	0	1,834,604	0	556,133		556,133	(1,278,472)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/07/2022	01/06/2023	461	2,156,111	4677	0	34,709	0	0		0	(34,709)	0	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	0		0	(31,174)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	05/20/2022	05/19/2023	42,501	165,811,701	3901	0	16,885,010	0	7,330,734		7,330,734	(9,554,276)	0	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	11,733		11,733	(2,018,554)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	11/19/2021	11/21/2022	1,155	5,426,144	4698	403,164	0	0	267		267	(435,600)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOBBG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/21/2022	04/21/2023	327	1,436,727	4394	0	21,981	0	0		0	(21,981)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	07/21/2022	07/21/2023	69,589	278,282,932	3999	0	28,269,084	0	12,062,855		12,062,855	(16,206,229)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/26/2022	08/28/2023	445	1,805,659	4058	0	40,657	0	4,513		4,513	(36,145)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOFC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	12/21/2021	12/21/2022	745	3,602,224	4835	197,432	0	0	327		327	(230,648)	0	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	1,645,522		1,645,522	(3,782,825)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/28/2021	12/28/2022	6,475	30,991,616	4786	2,349,857	0	0	4,436		4,436	(2,221,026)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SOSJN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYYJLNC3868	10/21/2021	10/21/2022	676	3,198,677	4732	143,326	0	0	1		1	(227,313)	0	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	0	0001	
S&P 500 OTC Call Option 9SMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	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	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	0	0001	

EO6.21

STATEMENT AS OF SEPTEMBER 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 9SMSSORP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3B8653	02/07/2022	02/07/2023	2,408	10,797,159	4484	0	896,759	0	20,142		20,142	(876,617)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	06/21/2022	06/21/2023	7,757	29,203,476	3765	0	1,760,994	0	835,666		835,666	(925,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSD0W	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,318	20,010,001	4634	1,614,368	0	0	3,908		3,908	(1,867,617)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJMYJYLN8C3868	07/21/2022	07/21/2023	762	3,169,089	4159	0	243,474	0	90,351		90,351	(153,123)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJMYJYLN8C3868	09/21/2022	09/21/2023	5,938	22,504,604	3790	0	2,527,193	0	1,807,731		1,807,731	(719,462)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2022	09/14/2023	3,511	13,878,000	3953	0	1,496,487	0	790,547		790,547	(705,940)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	1,643	7,313,157	4451	507,007	0	0	1		1	(867,830)	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	103,449		103,449	(2,206,932)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3B8653	05/13/2022	05/12/2023	6,850	27,563,647	4024	0	2,764,417	0	837,991		837,991	(1,926,425)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	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 C2RNE81BXP4R0TD8PU41	01/07/2022	01/06/2023	381	1,781,948	4677	0	75,377	0	0		0	(75,377)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	02/14/2022	02/14/2023	371	1,633,020	4402	0	83,123	0	1		1	(83,121)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3B8653	01/07/2022	01/06/2023	3,047	14,250,910	4677	0	1,109,053	0	4,735		4,735	(1,104,318)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	06/21/2022	06/21/2023	1,378	5,187,881	3765	0	543,166	0	355,092		355,092	(188,074)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	5,851	26,102,364	4461	0	2,255,638	0	100,998		100,998	(2,154,640)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	09/07/2022	09/07/2023	587	2,336,184	3980	0	42,751	0	5,582		5,582	(37,169)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2022	04/21/2023	58,505	257,051,078	4394	0	24,091,879	0	1,857,654		1,857,654	(22,234,225)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOET	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	03/21/2022	03/21/2023	1,880	8,387,018	4461	0	724,765	0	32,452		32,452	(692,313)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3B8653	04/28/2022	04/28/2023	10,125	43,410,938	4288	0	4,237,842	0	501,071		501,071	(3,736,771)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3B8653	02/07/2022	02/07/2023	2,718	12,187,159	4484	0	1,012,205	0	22,735		22,735	(989,471)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/07/2022	09/07/2023	540	2,149,130	3980	0	88,760	0	22,693		22,693	(66,067)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	09/07/2022	09/07/2023	839	3,339,111	3980	0	24,373	0	1,066		1,066	(23,307)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	466	1,921,476	4123	0	114,906	0	1,989		1,989	(112,917)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	812	3,294,617	4057	0	262,617	0	93,853		93,853	(168,764)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	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 C2RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	3,568	13,635,290	3822	0	1,421,458	0	837,666		837,666	(583,792)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	02/07/2022	02/07/2023	507	2,273,322	4484	0	105,025	0	0		0	(105,025)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	01/28/2022	01/27/2023	1,848	8,190,059	4432	0	694,541	0	15,701		15,701	(678,840)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	04/07/2022	04/06/2023	594	2,673,125	4500	0	80,156	0	0		0	(80,156)	0	0	0	0	0	0001	

EO6.22

STATEMENT AS OF SEPTEMBER 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 9SCTMOAS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFX1U08231	01/21/2022	01/20/2023	359	1,578,860	4398	0	21,973	0	0		0	(21,973)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/14/2022	04/14/2023	589	2,587,236	4393	0	28,720	0	0		0	(28,720)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSQJO	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYJYLNC3868	10/21/2021	10/21/2022	1,192	5,423,338	4550	376,374	0	0	5		5	(548,748)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/14/2022	06/14/2023	489	1,826,650	3735	0	32,177	0	897		897	(31,280)	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	0001	
S&P 500 OTC Call Option 9SSGSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/28/2022	02/28/2023	2,230	9,753,886	4374	0	844,718	0	42,324		42,324	(802,394)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/19/2021	11/21/2022	7,265	34,130,679	4698	1,332,837	0	0	0		0	(1,394,111)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/26/2022	08/28/2023	5,211	21,144,466	4058	0	2,229,133	0	903,133		903,133	(1,326,001)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	06/07/2022	06/07/2023	408	1,697,557	4161	0	94,725	0	2,428		2,428	(92,298)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/28/2022	09/28/2023	3,398	12,637,298	3719	0	1,451,710	0	1,171,707		1,171,707	(280,003)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/07/2022	01/06/2023	546	2,553,658	4677	0	28,105	0	0		0	(28,105)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMVCJXT09	09/07/2022	09/07/2023	2,465	9,810,380	3980	0	1,032,067	0	516,777		516,777	(515,289)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBSDIY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/21/2021	12/21/2022	1,264	5,876,627	4649	471,889	0	0	1,353		1,353	(538,744)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	5,427	20,739,552	3822	0	2,162,066	0	1,274,106		1,274,106	(887,960)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBMOAR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/28/2022	07/28/2023	588	2,394,589	4072	0	61,664	0	5,883		5,883	(55,781)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/07/2022	01/06/2023	1,029	4,812,664	4677	0	59,660	0	0		0	(59,660)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/28/2022	07/28/2023	6,761	27,533,699	4072	0	2,712,554	0	1,017,802		1,017,802	(1,694,752)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	1,949	8,036,390	4123	0	81,158	0	0		0	(81,158)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBMOAR	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	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/28/2022	04/28/2023	2,375	10,182,813	4288	0	994,062	0	117,535		117,535	(876,527)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	03/28/2022	03/28/2023	7,591	34,732,772	4576	0	2,929,340	0	87,904		87,904	(2,841,435)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/07/2022	02/07/2023	1,171	5,250,612	4484	0	68,798	0	0		0	(68,798)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMVCJXT09	11/12/2021	11/14/2022	11,126	52,101,389	4683	3,729,256	0	0	1,826		1,826	(4,260,483)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CN	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	78,109		78,109	(1,666,338)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	5,090	22,590,743	4438	1,610,567	0	0	2		2	(2,737,090)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/14/2022	06/14/2023	11,312	42,255,750	3735	0	4,626,755	0	3,027,349		3,027,349	(1,599,406)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/07/2021	10/07/2022	4,673	20,560,078	4400	1,547,256	0	0	0		0	(2,629,018)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBMOAT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/06/2022	05/05/2023	487	2,008,067	4123	0	66,606	0	625		625	(65,982)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKH	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYJYLNC3868	03/14/2022	03/14/2023	7,376	30,780,859	4173	0	3,040,909	0	369,042		369,042	(2,671,867)	0	0	0	0	0001	

EO6.23

STATEMENT AS OF SEPTEMBER 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 9SMSSOXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	10/28/2021	10/28/2022	3,444	15,830,070	4596	1,116,611	0	0	98		98	(1,486,276)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	5,758	23,868,004	4145	0	2,398,518	0	758,124		758,124	(1,640,394)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHC1U08231	10/21/2021	10/21/2022	29,854	135,829,132	4550	9,401,920	0	0	135		135	(13,743,551)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKL	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	05/20/2022	05/19/2023	6,983	27,243,197	3901	0	2,774,241	0	1,204,454		1,204,454	(1,569,787)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	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 9SBCAOBR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/21/2022	09/21/2023	7,791	29,527,345	3790	0	1,810,628	0	1,001,344		1,001,344	(809,285)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/21/2022	06/21/2023	739	2,782,180	3765	0	35,072	0	382		382	(34,690)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	12/07/2021	12/07/2022	602	2,821,424	4687	43,192	0	0	0		0	(48,464)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOTP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	07/07/2022	07/07/2023	3,301	12,882,549	3903	0	1,320,309	0	672,916		672,916	(647,393)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOBO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	07/21/2022	07/21/2023	281	1,123,705	3999	0	13,260	0	57		57	(13,203)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	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	0001	
S&P 500 OTC Call Option 9SBCS1EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	16,797	71,025,779	4228	0	7,150,491	0	1,913,543		1,913,543	(5,236,948)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	06/07/2022	06/07/2023	531	2,209,321	4161	0	68,929	0	398		398	(68,531)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	04/07/2022	04/06/2023	281	1,264,559	4500	0	6,323	0	0		0	(6,323)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	06/28/2022	06/28/2023	325	1,242,004	3822	0	15,911	0	556		556	(15,355)	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	670,390		670,390	(4,853,627)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKF	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	03/14/2022	03/14/2023	4,916	20,515,009	4173	0	2,026,723	0	245,961		245,961	(1,780,762)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOTN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	07/07/2022	07/07/2023	5,139	20,055,564	3903	0	2,055,458	0	1,047,596		1,047,596	(1,007,862)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOTT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	07/21/2022	07/21/2023	8,201	32,795,389	3999	0	3,331,486	0	1,421,596		1,421,596	(1,909,889)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOBE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	03/21/2022	03/21/2023	350	1,561,413	4461	0	19,362	0	0		0	(19,362)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	7,949	34,569,168	4349	0	3,038,497	0	151,774		151,774	(2,886,723)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCK	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	07/07/2022	07/07/2023	496	1,935,700	3903	0	11,229	0	28		28	(11,201)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADOU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	03/28/2022	03/28/2023	1,431	6,547,569	4576	0	307,737	0	22		22	(307,714)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/06/2022	05/05/2023	613	2,527,607	4123	0	55,111	0	43		43	(55,067)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBJ	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	22		22	(86,031)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOSL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FN3BB653	04/28/2022	04/28/2023	5,850	25,081,875	4288	0	2,448,531	0	289,508		289,508	(2,159,023)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	7,701	32,563,524	4228	0	3,278,320	0	877,311		877,311	(2,401,008)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2022	09/14/2023	15,365	60,630,444	3946	0	6,609,736	0	3,503,656		3,503,656	(3,106,080)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	04/07/2022	04/06/2023	1,352	6,084,284	4500	0	545,957	0	24,026		24,026	(521,931)	0	0	0	0	0	0001	

E06.24

STATEMENT AS OF SEPTEMBER 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 9SIFA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/05/2022	08/07/2023	546	2,263,274	4145	0	123,800	0	10,519		10,519	(113,281)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	5,488	20,410,092	3719	0	2,344,610	0	1,892,386		1,892,386	(452,224)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	10/21/2021	10/21/2022	19,031	86,586,863	4550	5,993,433	0	0	86		86	(8,761,088)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/14/2021	12/14/2022	560	2,595,090	4634	117,090	0	0	0		0	(145,946)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMLAADR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/28/2021	12/28/2022	1,471	7,040,721	4786	282,329	0	0	0		0	(254,108)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMLS0UE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/28/2021	11/28/2022	5,586	25,665,547	4595	2,154,398	0	0	3,052		3,052	(2,517,243)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSORX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	4,135	17,255,810	4173	0	1,704,740	0	206,886		206,886	(1,497,854)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOC1	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/14/2022	03/14/2023	312	1,302,010	4173	0	7,681	0	0		0	(7,681)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/19/2022	08/21/2023	56,729	239,877,442	4228	0	24,149,564	0	6,462,665		6,462,665	(17,686,899)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMIM0AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2021	10/21/2022	442	2,011,003	4550	30,167	0	0	0		0	(38,148)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCSSOKR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	5,604	21,238,768	3790	0	2,385,043	0	1,706,050		1,706,050	(678,993)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMIM0BL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	1,027	4,273,018	4161	0	45,741	0	0		0	(45,741)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBA0BF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/14/2022	01/13/2023	252	1,175,038	4663	0	51,937	0	0		0	(51,937)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIBM0BA	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/07/2022	07/07/2023	517	2,017,655	3903	0	41,571	0	2,133		2,133	(39,438)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIBM0CG	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/28/2021	12/28/2022	6,152	29,445,625	4786	2,232,636	0	0	4,215		4,215	(2,110,232)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2022	07/28/2023	7,227	29,431,452	4072	0	2,899,516	0	1,087,954		1,087,954	(1,811,562)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2022	02/28/2023	3,018	13,200,551	4374	0	1,143,211	0	57,280		57,280	(1,085,931)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SSG0DEW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/07/2022	04/06/2023	4,511	20,300,447	4500	0	1,821,607	0	80,165		80,165	(1,741,442)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMIM0B1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	568	2,285,570	4024	0	32,930	0	0		0	(32,930)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFSOED	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/05/2021	11/07/2022	4,615	21,679,101	4698	1,540,690	0	0	376		376	(1,703,231)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCA0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/19/2022	08/21/2023	6,648	28,110,935	4228	0	1,532,630	0	93,611		93,611	(1,439,018)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2021	10/21/2022	7,768	35,342,691	4550	1,289,643	0	0	0		0	(2,111,022)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBA0B1	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/07/2022	07/07/2023	553	2,158,149	3903	0	125,172	0	31,948		31,948	(93,224)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOST	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	5,227	21,552,698	4123	0	2,183,609	0	462,454		462,454	(1,721,155)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCA0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/13/2022	05/12/2023	323	1,299,716	4024	0	77,620	0	4,216		4,216	(73,404)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCA0B1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2022	02/28/2023	1,375	6,014,168	4374	0	316,773	0	14		14	(316,758)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSORF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2021	12/07/2022	4,084	19,140,687	4687	1,497,740	0	0	2,092		2,092	(1,608,173)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCSSQJZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	4,354	19,296,275	4432	0	1,636,382	0	36,993		36,993	(1,599,388)	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/20/2022	05/19/2023	5,445	21,242,905	3901	0	2,163,217	0	939,174		939,174	(1,224,043)	0	0	0	0	0001		

E06.25

STATEMENT AS OF SEPTEMBER 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 9SIFSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	10/21/2021	10/21/2022	59,416	270,329,728	4550	18,711,881	0	0	269		269	(27,352,677)	0	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	1,580,249		1,580,249	(1,101,319)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	04/14/2022	04/14/2023	206	904,874	4393	0	45,533	0	48		48	(45,485)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSORB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	10/28/2021	10/28/2022	6,454	29,665,295	4596	2,092,511	0	0	184		184	(2,785,257)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	2,789	11,716,840	4201	0	1,138,825	0	116,611		116,611	(1,022,215)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/14/2022	06/14/2023	2,060	7,715,874	3746	0	830,609	0	540,784		540,784	(289,825)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/14/2022	01/13/2023	9,149	42,660,415	4663	0	3,291,706	0	19,022		19,022	(3,272,684)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/20/2022	05/19/2023	55,634	217,048,262	3901	0	22,102,554	0	9,595,963		9,595,963	(12,506,591)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	09/21/2022	09/21/2023	2,402	9,103,412	3790	0	1,022,283	0	731,251		731,251	(291,032)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMAV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB EYKN6V0ZCB8VD91ULB80	03/07/2022	03/07/2023	654	2,747,513	4201	0	26,101	0	0		0	(26,101)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCL	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYJLN8C3868	08/05/2022	08/07/2023	368	1,525,430	4145	0	8,541	0	5		5	(8,536)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPFQFNF3BB653	06/07/2022	06/07/2023	502	2,088,661	4161	0	28,176	0	0		0	(28,176)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0IU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI GCT1XBUI1	11/19/2021	11/21/2022	46,662	219,216,210	4698	16,404,390	0	0	10,777		10,777	(17,598,232)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0TW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/14/2021	10/14/2022	7,454	33,082,790	4438	2,358,578	0	0	3		3	(4,008,304)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADDX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	08/12/2022	08/14/2023	432	1,849,025	4280	0	97,442	0	4,239		4,239	(93,203)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	5,863	25,497,425	4349	0	2,241,125	0	111,945		111,945	(2,129,180)	0	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	0	0001	
S&P 500 OTC Call Option 9SBCS1DH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/28/2022	07/28/2023	4,964	20,215,543	4072	0	1,991,587	0	747,282		747,282	(1,244,305)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDS	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	7,006		7,006	(3,348,129)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2021	10/14/2022	431	1,912,890	4438	72,977	0	0	0		0	(153,279)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAW	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets 5493001KJT11GC8Y1R12	05/27/2022	05/26/2023	530	2,203,867	4158	0	43,448	0	0		0	(43,448)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BE	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI GCT1XBUI1	12/21/2021	12/21/2022	7,582	35,250,462	4649	1,540,445	0	0	0		0	(1,945,477)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKT	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYJLN8C3868	09/21/2022	09/21/2023	5,348	20,268,546	3790	0	2,276,091	0	1,628,115		1,628,115	(647,976)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/28/2022	01/27/2023	349	1,546,716	4432	0	22,097	0	0		0	(22,097)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/05/2022	08/07/2023	569	2,358,613	4145	0	40,838	0	736		736	(40,102)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOUD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	08/26/2022	08/28/2023	5,999	24,341,902	4058	0	2,566,220	0	1,039,703		1,039,703	(1,526,517)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMBM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPFQFNF3BB653	06/07/2022	06/07/2023	522	2,171,875	4161	0	21,924	0	0		0	(21,924)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAL	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI GCT1XBUI1	12/21/2021	12/21/2022	318	1,478,455	4649	25,135	0	0	0		0	(27,969)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/18/2022	02/21/2023	201	874,123	4349	0	13,055	0	0		0	(13,055)	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SCTS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	07/14/2022	07/14/2023	5,490	20,809,186	3790	0	2,213,390	0	1,430,150		1,430,150	(783,240)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	1,225	5,077,858	4145	0	510,279	0	161,289		161,289	(348,990)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BY	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	518,094		518,094	(1,788,789)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	6,174	24,571,717	3980	0	2,584,982	0	1,294,355		1,294,355	(1,290,627)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	03/28/2022	03/28/2023	2,204	10,084,446	4576	0	850,516	0	25,522		25,522	(824,993)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/28/2022	04/28/2023	861	3,691,538	4288	0	203,592	0	768		768	(202,824)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	08/19/2022	08/21/2023	404	1,708,306	4228	0	22,038	0	69		69	(21,969)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	07/07/2022	07/07/2023	990	3,863,594	3903	0	45,203	0	502		502	(44,701)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BM	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	2,200		2,200	(1,691,259)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/26/2021	11/28/2022	2,252	10,347,084	4595	868,547	0	0	1,230		1,230	(1,014,828)	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	97,554		97,554	(1,849,465)	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	88,498		88,498	(1,683,226)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/07/2022	01/06/2023	1,404	6,566,550	4677	0	49,263	0	0		0	(49,263)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	6,489	28,948,597	4461	0	2,501,595	0	112,011		112,011	(2,389,585)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/28/2022	09/28/2023	467	1,736,792	3719	0	43,291	0	31,188		31,188	(12,102)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	07/07/2022	07/07/2023	1,741	6,794,461	3903	0	106,701	0	2,715		2,715	(103,985)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	05/27/2022	05/26/2023	5,046	20,982,479	4158	0	2,025,849	0	454,978		454,978	(1,570,872)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G71XBU11	07/28/2022	07/28/2023	1,371	5,583,302	4072	0	302,895	0	36,951		36,951	(265,944)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	09/28/2022	09/28/2023	7,984	29,692,815	3719	0	3,410,964	0	2,753,063		2,753,063	(657,901)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	06/07/2022	06/07/2023	5,057	21,040,559	4161	0	2,051,326	0	482,819		482,819	(1,568,507)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	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 9SRBSOJD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G71XBU11	07/07/2022	07/07/2023	6,598	25,749,487	3903	0	2,639,018	0	1,345,016		1,345,016	(1,294,002)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/21/2022	09/21/2023	721	2,732,540	3790	0	50,566	0	25,758		25,758	(24,808)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBAOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/28/2022	01/27/2023	1,178	5,220,719	4432	0	267,818	0	0		0	(267,818)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	09/07/2022	09/07/2023	1,159	4,612,669	3980	0	57,197	0	4,572		4,572	(52,625)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	07/14/2022	07/14/2023	416	1,576,798	3790	0	25,673	0	525		525	(25,148)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	4,158	17,235,700	4145	0	1,732,032	0	547,461		547,461	(1,184,570)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G71XBU11	07/21/2022	07/21/2023	346	1,383,637	3999	0	35,282	0	2,318		2,318	(32,964)	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	0		0	(341,111)	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SMSSOUB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHJ3JPF6NF3B8653	08/26/2022	08/28/2023	5,764	23,388,352	4058	0	2,465,693	0	998,975		998,975	(1,466,718)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHJ3JPF6NF3B8653	04/28/2022	04/28/2023	408	1,749,300	4288	0	24,839	0	0		0	(24,839)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/19/2021	11/21/2022	366	1,719,453	4698	26,457	0	0	0		0	(25,345)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOOM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/21/2022	01/20/2023	777	3,553,889	4574	0	211,181	0	2,928		2,928	(208,253)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOE1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	6,449	28,045,863	4349	0	2,465,123	0	123,134		123,134	(2,341,990)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/19/2022	08/21/2023	261	1,103,633	4228	0	39,772	0	3,131		3,131	(36,641)	0	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	5,407		5,407	(243,005)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5SPRFMYCJFX09	06/21/2022	06/21/2023	62,309	234,580,300	3765	0	24,851,135	0	16,056,194		16,056,194	(8,794,940)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB011	12/07/2021	12/07/2022	1,224	5,736,582	4687	68,838	0	0	0		0	(75,365)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 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	1,605,604		1,605,604	(1,118,990)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	05/20/2022	05/19/2023	5,647	22,030,980	3901	0	2,243,468	0	974,016		974,016	(1,269,452)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	06/07/2022	06/07/2023	905	3,765,415	4161	0	21,829	0	0		0	(21,829)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMAOU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/12/2021	11/14/2022	351	1,643,680	4683	20,240	0	0	0		0	(18,609)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/21/2022	01/20/2023	6,780	29,818,033	4398	0	1,460,480	0	0		0	(1,460,480)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5SPRFMYCJFX09	02/14/2022	02/14/2023	2,759	12,164,845	4409	0	1,048,571	0	36,351		36,351	(1,012,220)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	4,743	21,159,377	4461	0	1,828,489	0	81,872		81,872	(1,746,617)	0	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	8,229	36,711,050	4461	0	1,802,480	0	97		97	(1,802,383)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAW	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	0		0	(48,899)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	09/21/2022	09/21/2023	4,315	16,353,548	3790	0	1,836,449	0	1,313,634		1,313,634	(522,815)	0	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	217,081		217,081	(509,635)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/14/2022	01/13/2023	3,206	14,969,648	4669	0	1,140,909	0	6,475		6,475	(1,134,433)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	08/19/2022	08/21/2023	33,304	140,825,298	4228	0	14,177,529	0	3,794,049		3,794,049	(10,383,481)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	10/07/2022	662	2,912,641	4400	118,544	0	0	0		0	(251,960)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DA	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	259,761		259,761	(355,983)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	12/14/2021	12/14/2022	2,177	10,094,466	4637	810,391	0	0	1,943		1,943	(937,543)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/05/2021	11/07/2022	671	3,152,043	4698	116,942	0	0	0		0	(120,874)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	02/18/2022	02/21/2023	7,079	30,785,651	4349	0	1,610,119	0	120		120	(1,609,999)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAE	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	
S&P 500 OTC Call Option 9SMLMOAX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	04/07/2022	04/06/2023	496	2,232,104	4500	0	33,257	0	0		0	(33,257)	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SIFSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	04/14/2022	04/14/2023	9,809	43,086,915	4393	0	3,984,695	0	291,871		291,871	(3,692,824)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	05/06/2022	05/05/2023	1,185	4,886,158	4123	0	69,405	0	0		0	(69,405)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	03/07/2022	03/07/2023	796	3,344,068	4201	0	65,220	0	0		0	(65,220)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3UJRH1GC71XBU11	09/28/2022	09/28/2023	1,510	5,615,750	3719	0	369,512	0	254,808		254,808	(114,704)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BN	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	306,043		306,043	(1,543,082)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	09/28/2022	09/28/2023	2,626	9,766,199	3719	0	1,121,893	0	905,504		905,504	(216,389)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	531	2,113,311	3980	0	31,913	0	3,235		3,235	(28,678)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/14/2021	10/14/2022	455	2,019,408	4438	27,031	0	0		0	(36,863)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/06/2022	05/05/2023	3,783	15,598,595	4123	0	1,580,370	0	334,697		334,697	(1,245,673)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AC	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	5,809		5,809	(6,415)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	2,798	923,032	329.89	0	30,582	0	9,428		9,428	(21,154)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	40,164	13,274,202	330.5	0	282,739	0	157,281		157,281	(125,458)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AB	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	65,904		65,904	(72,821)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	31,981	10,646,795	332.91	0	228,906	0	88,151		88,151	(140,755)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	3,947	1,304,484	330.5	0	27,788	0	15,456		15,456	(12,332)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AA	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	12,578		12,578	(86,280)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	10,549	3,642,675	345.31	0	35,128	0	3,741		3,741	(31,388)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	5,509	1,834,001	332.91	0	51,895	0	15,185		15,185	(36,710)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	43,516	14,704,056	337.9	0	315,926	0	81,978		81,978	(233,948)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	300	99,873	332.91	0	2,147	0	827		827	(1,320)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	287	96,977	337.9	0	1,923	0	541		541	(1,383)	0	0	0	0	0	0001	
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										269,466,061	1,007,942,562	0	307,722,493	XXX	307,722,493	(1,026,633,037)	0	0	0	0	XXX	XXX	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										269,466,061	1,007,942,562	0	307,722,493	XXX	307,722,493	(1,026,633,037)	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										269,466,061	1,007,942,562	0	307,722,493	XXX	307,722,493	(1,026,633,037)	0	0	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

E06.29

STATEMENT AS OF SEPTEMBER 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)		
0459999999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
0469999999	Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0479999999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0489999999	Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0499999999	Total Purchased Options									269,466,061	1,007,942,562	0	307,722,493	XXX	307,722,493	(1,026,633,037)	0	0	0	0	0	XXX	XXX	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	13,713	3,882,973	283.16	0	(8,313)	0	(1,010)	(1,010)	7,302	0	0	0	0	0	0001		
Trend 5 9CSSL0FS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	11,978	3,305,688	275.98	0	(6,683)	0	(3,658)	(3,658)	3,024	0	0	0	0	0	0	0001	
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)	0	(5)	(5)	12,541	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	5,805	1,708,353	294.29	0	7,299	0	0	0	8,813	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	28,773	8,385,603	291.44	0	35,534	0	0	0	65,305	0	0	0	0	0	0	0001	
Trend 5 9CSSL0DX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	9,741	2,853,529	292.94	0	9,979	0	0	0	19,027	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	8,728	2,581,742	295.8	0	9,111	0	0	0	11,180	0	0	0	0	0	0	0001	
Trend 5 9CSSL0DN	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	(12,960)	0	(618)	(618)	12,343	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	(1,921)	0	0	0	1,921	0	0	0	0	0	0	0001	
Trend 5 9CSSL0DF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	26,847	7,493,803	279.13	0	(21,611)	0	(2,901)	(2,901)	18,710	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	5,615	1,598,141	284.62	0	(6,807)	0	(4)	(4)	6,803	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	11,150	3,176,858	284.92	0	(11,003)	0	(26)	(26)	10,977	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	22,564	6,356,053	281.69	0	(18,642)	0	(2,150)	(2,150)	16,493	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EH	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	(6,901)	0	(757)	(757)	6,144	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	12,357	3,507,411	283.84	0	(14,798)	0	(102)	(102)	14,696	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	2,040	573,199	280.98	0	(929)	0	(107)	(107)	822	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	32,224	9,134,215	283.46	0	(38,336)	0	(117)	(117)	38,219	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EJ	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	(17,884)	0	(100)	(100)	17,784	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	27,081	7,912,527	292.18	0	(27,491)	0	0	0	27,491	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	19,637	5,708,083	290.68	0	(24,036)	0	0	0	24,036	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	12,778	3,585,379	280.59	0	(7,911)	0	(1,058)	(1,058)	6,853	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	12,437	3,499,896	281.41	0	(7,646)	0	(348)	(348)	7,299	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,616	2,640,073	274.55	0	(7,373)	0	(3,611)	(3,611)	3,762	0	0	0	0	0	0	0001	
Trend 5 9CSSL0EM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	01/21/2022	01/13/2023	9,554	2,791,488	292.18	0	(5,770)	0	0	0	5,770	0	0	0	0	0	0	0001	
Credit Suisse Balanced	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	13,676	3,976,023	290.73	0	14,650	0	0	0	27,244	0	0	0	0	0	0	0001	

E06.30

STATEMENT AS OF SEPTEMBER 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 9C5S0FK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYLNC3868	.06/14/2022	.06/14/2023	7,373	2,051,758	278.28	0	(5,937)	0	(659)		(659)	5,278	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	35	46,427	1326	0	(213,312)	0	(450)		(450)	212,862	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	45	45,173	1004	0	(264,240)	0	(175,625)		(175,625)	88,615	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	57,028	1296	267,432	0	0	(151)		(151)	304,460	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	33	46,138	1398	177,012	0	0	0		0	90,150	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	39	52,265	1340	0	(238,792)	0	(157)		(157)	238,635	0	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2022	.04/21/2023	42	49,171	1171	0	(249,119)	0	(8,720)		(8,720)	240,400	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.07/21/2022	.07/21/2023	5,297	5,653,329	1067	0	(314,851)	0	(89,618)		(89,618)	225,233	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.05/20/2022	.05/19/2023	4,671	5,208,772	1115	0	(300,076)	0	(26,960)		(26,960)	273,116	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.03/21/2022	.03/21/2023	3,863	4,640,004	1201	0	(242,059)	0	(3,569)		(3,569)	238,490	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAF	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	(41,077)		(41,077)	235,426	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	.08/19/2022	.08/21/2023	4,573	4,931,843	1078	0	(253,452)	0	(83,493)		(83,493)	169,959	0	0	0	0	0	0001
MSCI Emerging Markets 9MMSOAD	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	(13)		(13)	128,580	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/26/2022	.08/28/2023	34	65,615	1930	0	(679,660)	0	(301,841)		(301,841)	377,819	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	15	30,728	2049	0	(272,870)	0	(25,317)		(25,317)	247,553	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/12/2022	.08/14/2023	27	56,098	2078	0	(514,593)	0	(127,332)		(127,332)	387,261	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	22	44,013	2001	0	(431,568)	0	(145,686)		(145,686)	285,882	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	26	59,157	2275	491,218	0	0	(3,003)		(3,003)	476,141	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	52	90,299	1737	0	(977,080)	0	(754,124)		(754,124)	222,956	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	37	86,156	2329	611,388	0	0	0		0	487,564	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	31	71,111	2294	579,576	0	0	(1,478)		(1,478)	519,798	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2022	.09/07/2023	28	52,399	1871	0	(527,706)	0	(314,012)		(314,012)	213,694	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	33	72,474	2196	0	(603,636)	0	(10,441)		(10,441)	593,195	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	42	88,370	2104	0	(819,546)	0	(71,527)		(71,527)	748,019	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/07/2022	.04/06/2023	28	57,400	2050	0	(518,689)	0	(71,607)		(71,607)	447,082	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	26	53,879	2072	0	(496,359)	0	(40,793)		(40,793)	455,565	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	27	67,190	2489	494,829	0	0	(40)		(40)	219,203	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	27	51,831	1920	0	(482,058)	0	(226,932)		(226,932)	255,126	0	0	0	0	0	0001
Russell 2000 FLEX Call Option 9RWSODH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	41	77,992	1902	0	(769,037)	0	(368,618)		(368,618)	400,419	0	0	0	0	0	0001

E06.31

STATEMENT AS OF SEPTEMBER 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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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	(28,061)		(28,061)	317,924	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	36	70,770	1966	0	(674,684)	0	(260,608)		(260,608)	414,076	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	30	53,980	1799	0	(571,440)	0	(435,780)		(435,780)	135,660	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	(73,841)		(73,841)	359,648	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	(68,178)		(68,178)	794,460	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	(2,830)		(2,830)	522,905	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	(233)		(233)	263,864	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	(64,077)		(64,077)	382,842	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	(3,426)		(3,426)	568,058	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	(552,829)		(552,829)	183,811	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	0		0	286,135	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	(6,063)		(6,063)	982,879	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	32	56,263	1758	0	(543,392)	0	(461,361)		(461,361)	82,031	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	(100)		(100)	264,193	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	25	45,240	1810	0	(440,650)	0	(297,925)		(297,925)	142,725	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	(179,353)		(179,353)	378,077	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	(651)		(651)	356,985	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	(44,901)		(44,901)	507,129	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	(72,069)		(72,069)	420,003	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	(4,138)		(4,138)	335,676	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	(20,935)		(20,935)	269,682	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	(415,777)		(415,777)	142,655	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	41	78,333	1911	0	(781,424)	0	(285,938)		(285,938)	495,486	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	(196,790)		(196,790)	359,694	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	(129)		(129)	305,000	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	48	97,827	2038	0	(899,376)	0	(140,026)		(140,026)	759,350	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	28	54,552	1948	0	(531,412)	0	(232,183)		(232,183)	299,229	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	(35)		(35)	423,716	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	37	76,078	2056	0	(747,733)	0	(190,872)		(190,872)	556,861	0	0	0	0	0	0001	

E06.32

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

SCHEDULE DB - PART A - SECTION 1

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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 9RWSOCB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	25	51,965	2079	0	(437,770)	0	(31,694)		(31,694)	406,076	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/26/2021	.11/28/2022	36	81,953	2276	724,032	0	0	(1,293)		(1,293)	627,785	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	24	56,211	2342	411,648	0	0	(2)		(2)	306,371	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	30	51,858	1729	0	(529,770)	0	(453,762)		(453,762)	76,008	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	22	51,643	2347	375,122	0	0	(20)		(20)	281,060	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	21	47,132	2244	388,605	0	0	(2,494)		(2,494)	415,441	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	54	93,939	1740	0	(971,460)	0	(826,914)		(826,914)	144,546	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOAV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	29	66,643	2298	521,362	0	0	0		0	424,907	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	33	57,925	1755	0	(586,905)	0	(448,759)		(448,759)	138,146	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.04/28/2022	.04/28/2023	4,684	9,091,457	1941	0	(902,308)	0	(249,029)		(249,029)	653,279	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/14/2022	.09/14/2023	3,414	6,393,261	1873	0	(681,480)	0	(387,512)		(387,512)	293,969	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/14/2022	.03/14/2023	3,310	6,528,644	1972	0	(664,406)	0	(110,407)		(110,407)	553,999	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	.01/28/2022	.01/27/2023	2,711	5,396,923	1991	0	(495,074)	0	(49,119)		(49,119)	445,955	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/28/2022	.09/28/2023	3,282	5,769,034	1758	0	(632,293)	0	(545,413)		(545,413)	86,880	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/28/2022	.09/28/2023	3,875	6,749,591	1742	0	(780,018)	0	(673,822)		(673,822)	106,196	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/14/2022	.03/14/2023	2,939	5,861,365	1994	0	(555,403)	0	(86,120)		(86,120)	469,283	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.04/28/2022	.04/28/2023	2,716	5,323,713	1960	0	(496,112)	0	(131,240)		(131,240)	364,873	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/13/2022	.05/12/2023	5,100	9,296,229	1823	0	(914,598)	0	(489,236)		(489,236)	425,362	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOED	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMGV0ZCB8VD91ULB80	.05/06/2022	.05/05/2023	3,373	6,330,210	1877	0	(611,593)	0	(250,386)		(250,386)	361,207	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	.01/14/2022	.01/13/2023	2,489	5,526,078	2220	0	(418,155)	0	(6,655)		(6,655)	411,500	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.02/28/2022	.02/28/2023	3,451	7,204,377	2088	0	(631,059)	0	(49,063)		(49,063)	581,996	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/21/2022	.03/21/2023	2,615	5,516,421	2110	0	(484,402)	0	(40,351)		(40,351)	444,051	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.09/14/2022	.09/14/2023	3,486	6,600,497	1893	0	(656,126)	0	(368,799)		(368,799)	287,327	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/20/2022	.05/19/2023	2,539	4,600,922	1812	0	(445,756)	0	(260,284)		(260,284)	185,472	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.01/28/2022	.01/27/2023	3,322	6,651,209	2002	0	(587,053)	0	(55,516)		(55,516)	531,537	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOER	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.07/21/2022	.07/21/2023	2,562	4,813,819	1879	0	(459,536)	0	(246,538)		(246,538)	212,998	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/13/2022	.05/12/2023	3,035	5,591,472	1842	0	(512,991)	0	(268,653)		(268,653)	244,338	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	63	243,159	3860	0	(2,116,359)	0	(1,338,547)		(1,338,547)	777,812	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOPF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/14/2022	.09/14/2023	19	79,090	4163	0	(590,045)	0	(277,889)		(277,889)	312,156	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SIXSOET	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	46	193,589	.4208	0	(1,506,132)	0	(495,959)		(495,959)	1,010,173	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	45	213,644	.4748	0	(1,444,688)	0	(5,058)		(5,058)	1,439,630	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NII	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	398	1,639,330	.4119	0	(13,432,898)	0	(5,214,619)		(5,214,619)	8,218,279	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOOF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2021	.12/28/2022	11	53,777	.4889	334,059	0	0	(470)		(470)	311,057	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	13	56,171	.4321	0	(399,263)	0	(60,594)		(60,594)	338,669	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	55	212,985	.3872	0	(1,810,160)	0	(1,136,953)		(1,136,953)	673,207	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/05/2021	.11/07/2022	11	53,616	.4874	244,211	0	0	(32)		(32)	286,133	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	49	232,551	.4746	1,530,221	0	0	(3,284)		(3,284)	1,783,219	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	57	254,033	.4457	0	(2,055,876)	0	(132,304)		(132,304)	1,923,572	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	47	208,321	.4432	0	(1,563,967)	0	(62,672)		(62,672)	1,501,295	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2022	.09/14/2023	60	241,638	.4027	0	(2,295,660)	0	(1,168,356)		(1,168,356)	1,127,304	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	90	429,717	.4775	2,522,430	0	0	(882)		(882)	2,916,568	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	81	323,123	.3989	0	(2,186,109)	0	(1,286,470)		(1,286,470)	899,639	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	54	210,821	.3904	0	(1,828,818)	0	(1,121,733)		(1,121,733)	707,085	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	73	325,338	.4457	0	(2,565,438)	0	(78,093)		(78,093)	2,487,346	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	61	290,464	.4762	0	(1,883,497)	0	(8,136)		(8,136)	1,875,361	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2022	.03/21/2023	51	230,888	.4527	0	(1,792,191)	0	(66,774)		(66,774)	1,725,417	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	60	265,402	.4423	0	(2,096,205)	0	(92,344)		(92,344)	2,003,861	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LE	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	(757,909)		(757,909)	12,401,192	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/07/2021	.10/07/2022	38	169,298	.4455	1,114,996	0	0	0		0	1,980,036	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0CP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	64	287,792	.4497	0	(2,088,576)	0	(57,491)		(57,491)	2,031,085	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NII	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	92	361,289	.3927	0	(2,766,348)	0	(1,686,277)		(1,686,277)	1,080,071	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	81	392,781	.4849	2,063,637	0	0	(3,327)		(3,327)	2,441,336	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2022	.05/19/2023	74	305,821	.4133	0	(2,024,751)	0	(690,768)		(690,768)	1,333,983	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF501F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	45	214,927	.4776	1,327,050	0	0	(2,611)		(2,611)	1,553,299	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/21/2021	.10/21/2022	86	408,106	.4745	1,783,038	0	0	(6)		(6)	2,816,632	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/06/2022	.05/05/2023	33	137,553	.4168	0	(1,290,979)	0	(254,271)		(254,271)	1,036,707	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	37	154,070	.4164	0	(1,301,290)	0	(446,582)		(446,582)	854,708	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ER	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	36	138,159	.3838	0	(1,351,584)	0	(855,819)		(855,819)	495,765	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 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 9SXF500K	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	17	76,089	4476	0	(486,983)	0	(100,733)		(100,733)	386,250	0	0	0	0	0	0001			
S&P 500 FLEX OPTION 9SXF50MU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	304,607	3905	0	(2,432,586)	0	(1,501,069)		(1,501,069)	931,517	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50J0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2022	02/07/2023	52	236,799	4554	0	(1,718,278)	0	(31,975)		(31,975)	1,686,303	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50GJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	35	161,281	4608	991,935	0	0	(9)		(9)	1,467,398	0	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50NY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	56	229,853	4105	0	(1,933,960)	0	(759,976)		(759,976)	1,173,984	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	59	260,183	4410	0	(1,894,434)	0	(419,221)		(419,221)	1,475,213	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	55	220,540	4010	0	(1,851,383)	0	(722,467)		(722,467)	1,128,916	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	36	156,351	4343	0	(1,380,600)	0	(295,136)		(295,136)	1,085,464	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	216,376	4808	1,284,300	0	0	(571)		(571)	1,384,345	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	48	239,032	4980	944,880	0	0	(249)		(249)	1,013,836	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50EF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	19	77,635	4086	0	(469,623)	0	(262,060)		(262,060)	207,563	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	39	177,404	4549	0	(1,458,149)	0	(56,796)		(56,796)	1,401,353	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	195	773,401	3966	0	(6,001,710)	0	(4,360,614)		(4,360,614)	1,641,096	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	17	83,939	4938	469,659	0	0	(583)		(583)	434,828	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	205,302	4463	0	(1,699,800)	0	(112,288)		(112,288)	1,587,512	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	44	204,234	4642	1,160,500	0	0	(8)		(8)	1,742,623	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	43	194,793	4530	0	(1,367,873)	0	(74,686)		(74,686)	1,293,187	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	61	276,645	4535	0	(1,854,733)	0	(27,420)		(27,420)	1,827,313	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50CN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2022	02/14/2023	37	167,910	4538	0	(1,126,835)	0	(27,768)		(27,768)	1,099,066	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	13	53,880	4145	0	(343,824)	0	(150,073)		(150,073)	193,751	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	33	151,759	4599	0	(1,135,677)	0	(39,101)		(39,101)	1,096,576	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50GB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	52	242,716	4668	1,294,852	0	0	(7)		(7)	1,968,119	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	18	73,036	4058	0	(555,156)	0	(258,509)		(258,509)	296,647	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50BV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	13	60,853	4681	409,448	0	0	(440)		(440)	510,134	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50FX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	50	234,860	4697	1,163,850	0	0	(5)		(5)	1,793,985	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	321,322	4657	0	(1,805,742)	0	(79,088)		(79,088)	1,726,654	0	0	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	(132,791)		(132,791)	2,206,033	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	13	53,591	4122	0	(440,100)	0	(202,823)		(202,823)	237,277	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	54	233,202	4319	0	(2,009,505)	0	(489,182)		(489,182)	1,520,323	0	0	0	0	0	0	0	0001	

E06.35

STATEMENT AS OF SEPTEMBER 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 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	(894,085)		(894,085)	1,485,703	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	34	152,681	.4491	.971,788	0	0	(1)		(1)	1,696,815	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	(149,558)		(149,558)	4,845,940	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	(142,838)		(142,838)	2,658,803	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	(5)		(5)	2,204,773	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	(113,677)		(113,677)	1,998,578	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	(234,265)		(234,265)	4,509,286	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	10	40,339	.4034	0	(251,170)	0	(138,499)		(138,499)	112,671	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	(26,662)		(26,662)	1,338,330	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	(8)		(8)	2,566,633	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	(694)		(694)	1,764,906	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50FD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/12/2022	.08/14/2023	52	228,043	.4385	0	(1,867,996)	0	(380,150)		(380,150)	1,487,846	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	534	2,200,908	.4122	0	(12,442,200)	0	(8,749,485)		(8,749,485)	3,692,715	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	54	204,641	.3790	0	(2,021,382)	0	(1,299,694)		(1,299,694)	721,688	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	70	290,396	.4149	0	(2,250,570)	0	(852,087)		(852,087)	1,398,483	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	17	68,893	.4053	0	(636,650)	0	(260,989)		(260,989)	375,661	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	(16,196)		(16,196)	1,489,785	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/27/2022	.05/26/2023	44	184,847	.4201	0	(1,656,540)	0	(349,359)		(349,359)	1,307,180	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2022	.06/14/2023	77	294,104	.3820	0	(2,756,677)	0	(1,743,001)		(1,743,001)	1,013,676	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	72	284,609	.3953	0	(2,265,912)	0	(1,650,583)		(1,650,583)	615,329	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50CB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2021	.12/14/2022	44	206,245	.4687	1,509,860	0	0	(3,044)		(3,044)	1,748,237	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/28/2022	.03/28/2023	35	163,266	.4665	0	(1,202,530)	0	(27,709)		(27,709)	1,174,821	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2022	.02/28/2023	22	97,199	.4418	0	(775,429)	0	(34,624)		(34,624)	740,804	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2022	.06/28/2023	22	84,915	.3860	0	(819,984)	0	(477,378)		(477,378)	342,606	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2022	.07/28/2023	15	61,777	.4118	0	(566,205)	0	(202,516)		(202,516)	363,689	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	(266,489)		(266,489)	1,071,300	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	(2,641)		(2,641)	1,803,953	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2022	.07/14/2023	20	79,287	.3964	0	(613,740)	0	(365,202)		(365,202)	248,538	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	71	350,132	.4931	1,511,803	0	0	(1,993)		(1,993)	1,809,849	0	0	0	0	0	0001	

E06.36

STATEMENT AS OF SEPTEMBER 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 9SIXS0FR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	56	227,628	4065	0	(2,026,584)	0	(1,010,542)		(1,010,542)	1,016,042	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	59	229,201	3885	0	(2,060,575)	0	(1,275,713)		(1,275,713)	784,863	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	47	188,152	4003	0	(1,861,670)	0	(959,999)		(959,999)	901,671	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	48	216,467	4510	1,318,704	0	0	(1)		(1)	2,328,569	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	47	227,804	4847	1,240,941	0	0	(485)		(485)	1,337,763	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	47	222,098	4725	1,523,881	0	0	(3,474)		(3,474)	1,770,982	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	28	117,769	4206	0	(1,044,204)	0	(234,520)		(234,520)	809,684	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	52	229,312	4410	0	(1,797,224)	0	(355,459)		(355,459)	1,441,765	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	63	260,424	4134	0	(2,075,913)	0	(795,799)		(795,799)	1,280,114	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	45	214,791	4773	1,375,200	0	0	(690)		(690)	1,481,603	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	55	266,078	4838	899,085	0	0	(1)		(1)	1,488,687	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	87	368,783	4239	0	(2,393,544)	0	(836,890)		(836,890)	1,556,654	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	14	58,666	4190	0	(424,296)	0	(187,355)		(187,355)	236,941	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	374	1,459,958	3904	0	(12,744,050)	0	(9,380,097)		(9,380,097)	3,363,953	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	178	726,733	4083	0	(5,312,677)	0	(1,917,433)		(1,917,433)	3,395,244	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	35	164,725	4706	1,174,355	0	0	(2,836)		(2,836)	1,361,339	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	49	228,200	4657	1,249,108	0	0	(8)		(8)	1,889,167	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	46	205,898	4476	0	(1,606,780)	0	(98,966)		(98,966)	1,507,814	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	46	212,827	4627	1,253,224	0	0	(10)		(10)	1,869,206	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	63	239,736	3805	0	(2,304,162)	0	(1,468,619)		(1,468,619)	835,543	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	54	235,866	4368	0	(1,993,464)	0	(414,092)		(414,092)	1,579,372	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	58	259,700	4478	0	(2,093,578)	0	(133,915)		(133,915)	1,959,663	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	66	301,091	4562	0	(1,910,070)	0	(26,248)		(26,248)	1,883,822	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	207,747	4516	0	(1,556,740)	0	(91,479)		(91,479)	1,465,261	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	44	192,007	4364	0	(1,524,030)	0	(353,919)		(353,919)	1,170,111	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	98	470,569	4802	2,749,194	0	0	(5,037)		(5,037)	3,230,031	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	49	219,335	4476	0	(1,652,107)	0	(28,898)		(28,898)	1,623,209	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	55	263,660	4794	1,567,225	0	0	(2,935)		(2,935)	1,839,098	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	47	218,387	4647	1,576,427	0	0	(1,924)		(1,924)	1,951,978	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SIXS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/14/2022	.01/13/2023	28	134,646	.4809	0	(790,020)	0	(3,033)		(3,033)	786,987	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	13	61,002	.4692	348,777	0	0	(18)		(18)	476,114	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0PE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	66	264,894	.4014	0	(1,873,476)	0	(1,347,561)		(1,347,561)	525,915	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0GT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	43	209,224	.4866	1,091,899	0	0	(402)		(402)	1,176,739	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	27	118,805	.4400	0	(948,831)	0	(41,365)		(41,365)	907,466	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0MI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2022	.06/07/2023	14	61,296	.4378	0	(391,734)	0	(68,656)		(68,656)	323,078	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2022	.09/14/2023	11	46,874	.4261	0	(289,036)	0	(128,103)		(128,103)	160,933	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/14/2021	.10/14/2022	50	226,019	.4520	1,342,550	0	0	(1)		(1)	2,386,892	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/12/2022	.08/14/2023	12	53,853	.4488	0	(364,572)	0	(65,939)		(65,939)	298,633	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HB	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	(2,500)		(2,500)	6,712,800	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0OQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	68	294,811	.4335	0	(2,464,323)	0	(589,411)		(589,411)	1,874,913	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0JM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	45	200,559	.4457	0	(1,567,326)	0	(29,043)		(29,043)	1,538,283	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0OC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	53	215,844	.4073	0	(1,925,490)	0	(776,498)		(776,498)	1,148,992	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	47	225,242	.4792	1,384,432	0	0	(650)		(650)	1,491,600	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0OA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2022	.07/21/2023	50	204,487	.4090	0	(1,767,700)	0	(703,189)		(703,189)	1,064,511	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	11	53,472	.4861	294,943	0	0	(232)		(232)	314,674	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	39	184,713	.4736	1,179,984	0	0	(473)		(473)	1,358,189	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/26/2022	.08/28/2023	46	192,849	.4192	0	(1,559,492)	0	(588,703)		(588,703)	970,790	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0JU	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	(322,327)		(322,327)	8,742,049	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0JY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	51	227,248	.4456	0	(1,629,189)	0	(61,452)		(61,452)	1,567,737	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	173	841,718	.4865	4,258,049	0	0	(6,583)		(6,583)	5,050,712	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0BR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	44	209,383	.4759	1,273,360	0	0	(471)		(471)	1,469,660	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0MS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	217	854,867	.3939	0	(6,388,480)	0	(3,867,124)		(3,867,124)	2,521,356	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0NG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	61	233,556	.3829	0	(2,151,592)	0	(1,382,902)		(1,382,902)	768,690	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0IR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/07/2022	.01/06/2023	34	160,720	.4727	0	(1,133,226)	0	(4,197)		(4,197)	1,129,029	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0NI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2022	.06/21/2023	41	156,363	.3814	0	(1,480,264)	0	(958,699)		(958,699)	521,565	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0PM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2022	.09/21/2023	57	222,745	.3908	0	(1,929,507)	0	(1,418,964)		(1,418,964)	510,543	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0JW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/18/2022	.02/21/2023	52	232,338	.4468	0	(1,625,202)	0	(59,452)		(59,452)	1,565,750	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0HL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	31	147,428	.4756	978,701	0	0	(522)		(522)	1,054,351	0	0	0	0	0	0001

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STATEMENT AS OF SEPTEMBER 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	05/06/2022	05/05/2023	49	205,094	4186	0	(1,868,398)	0	(357,549)		(357,549)	1,510,849	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	177	873,116	4933	3,883,380	0	0	(1,168)		(1,168)	4,176,023	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/26/2021	11/28/2022	50	232,741	4655	1,650,600	0	0	(1,955)		(1,955)	2,048,883	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	28	112,615	4022	0	(776,972)	0	(449,331)		(449,331)	327,641	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	86	334,295	3887	0	(2,763,352)	0	(1,722,056)		(1,722,056)	1,041,296	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	49	208,941	4264	0	(1,819,848)	0	(159,916)		(159,916)	1,659,932	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	25	100,626	4025	0	(821,263)	0	(315,429)		(315,429)	505,834	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	48	219,207	4567	0	(1,742,373)	0	(64,908)		(64,908)	1,677,465	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	293	1,327,255	4530	0	(8,994,942)	0	(134,929)		(134,929)	8,860,012	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	44	212,412	4828	1,103,388	0	0	(322)		(322)	1,283,938	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	31	137,655	4440	0	(1,148,333)	0	(76,670)		(76,670)	1,071,663	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	204	976,897	4789	5,871,732	0	0	(11,152)		(11,152)	6,884,814	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	31	137,838	4446	0	(1,176,456)	0	(80,660)		(80,660)	1,095,796	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	62	238,319	3844	0	(2,135,962)	0	(1,362,114)		(1,362,114)	773,848	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	53	238,265	4496	0	(1,728,725)	0	(28,578)		(28,578)	1,700,147	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2022	03/07/2023	29	123,147	4246	0	(1,106,546)	0	(101,522)		(101,522)	1,005,024	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2021	10/07/2022	54	241,436	4471	1,534,788	0	0	0		0	2,750,386	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2022	02/28/2023	52	230,265	4428	0	(1,802,151)	0	(78,409)		(78,409)	1,723,742	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	48	215,957	4499	0	(1,672,089)	0	(101,999)		(101,999)	1,570,090	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	72	330,299	4587	0	(1,986,153)	0	(25,508)		(25,508)	1,960,645	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2021	12/28/2022	37	179,043	4839	1,215,598	0	0	(1,986)		(1,986)	1,152,557	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	77	373,644	4853	2,009,854	0	0	(772)		(772)	2,166,213	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	29	109,531	3777	0	(1,106,031)	0	(715,989)		(715,989)	390,042	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	73	287,067	3932	0	(2,375,128)	0	(1,737,990)		(1,737,990)	637,138	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2021	10/14/2022	42	190,061	4525	1,115,646	0	0	0		0	1,990,135	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2022	03/28/2023	22	101,678	4622	0	(812,328)	0	(20,938)		(20,938)	791,390	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	53	205,350	3875	0	(1,880,917)	0	(1,170,251)		(1,170,251)	710,666	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	179	749,097	4185	0	(5,415,108)	0	(1,985,790)		(1,985,790)	3,429,318	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	16	78,279	4892	383,728	0	0	(130)		(130)	413,315	0	0	0	0	0	0001

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STATEMENT AS OF SEPTEMBER 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 9SIXSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/28/2021	.10/28/2022	61	284,588	.4665	1,732,461	0	0	(103)		(103)	2,344,260	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)	0	(1,073,340)		(1,073,340)	659,130	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOFT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2022	.09/14/2023	52	210,179	.4042	0	(1,947,296)	0	(983,248)		(983,248)	964,048	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO01	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	64	280,798	.4387	0	(2,132,931)	0	(483,194)		(483,194)	1,649,738	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOJG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	46	207,667	.4514	0	(1,451,413)	0	(22,734)		(22,734)	1,428,679	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOGV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/19/2021	.11/21/2022	77	377,298	.4900	1,817,739	0	0	(602)		(602)	1,956,481	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO0G	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/05/2022	.08/07/2023	49	206,709	.4219	0	(1,829,680)	0	(538,112)		(538,112)	1,291,568	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOHP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2021	.12/07/2022	46	219,062	.4762	1,488,652	0	0	(1,598)		(1,598)	1,589,860	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO0R	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2022	.02/14/2023	46	206,182	.4482	0	(1,547,946)	0	(44,021)		(44,021)	1,503,925	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO0U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/19/2022	.08/21/2023	43	184,734	.4296	0	(1,656,147)	0	(412,799)		(412,799)	1,243,348	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO1H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2021	.12/21/2022	44	209,598	.4764	1,329,240	0	0	(2,710)		(2,710)	1,552,845	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOFL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/26/2022	.08/28/2023	31	128,278	.4138	0	(1,145,667)	0	(450,137)		(450,137)	695,530	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO1W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/21/2022	.01/20/2023	193	888,271	.4602	0	(5,172,103)	0	(63,924)		(63,924)	5,108,179	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/12/2021	.11/14/2022	9	45,450	.5050	131,706	0	0	(20)		(20)	155,764	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSO0H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2022	.04/14/2023	62	278,523	.4492	0	(2,106,574)	0	(125,103)		(125,103)	1,981,471	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.11/26/2021	.11/28/2022	4,989	23,270,991	.4664	1,705,481	0	0	(1,849)		(1,849)	2,012,298	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WFHX1U08231	.12/07/2021	.12/07/2022	4,295	20,701,256	.4820	1,238,951	0	0	(1,113)		(1,113)	1,333,161	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.08/19/2022	.08/21/2023	16,797	74,328,405	.4425	0	(5,255,470)	0	(1,144,922)		(1,144,922)	4,110,548	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSSOKU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYLNC3868	.09/21/2022	.09/21/2023	5,348	20,653,655	.3862	0	(2,057,197)	0	(1,443,082)		(1,443,082)	614,115	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSSOKM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYLNC3868	.05/20/2022	.05/19/2023	6,983	27,747,230	.3974	0	(2,490,941)	0	(1,007,552)		(1,007,552)	1,483,389	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOSM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.04/28/2022	.04/28/2023	5,850	25,422,989	.4346	0	(2,245,594)	0	(235,793)		(235,793)	2,009,802	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOTO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.07/07/2022	.07/07/2023	5,139	20,669,264	.4022	0	(1,709,129)	0	(803,020)		(803,020)	906,108	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WFHX1U08231	.09/28/2022	.09/28/2023	1,739	6,541,144	.3761	0	(702,530)	0	(561,638)		(561,638)	140,891	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOUG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.08/26/2022	.08/28/2023	5,211	21,434,146	.4113	0	(2,055,972)	0	(800,076)		(800,076)	1,255,896	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.08/12/2022	.08/14/2023	1,037	4,792,267	.4621	0	(246,492)	0	(38,874)		(38,874)	207,617	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SIFSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.10/21/2021	.10/21/2022	59,416	294,659,392	.4959	6,655,186	0	0	(5)		(5)	12,045,500	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS1EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.09/07/2022	.09/07/2023	1,344	5,725,507	.4260	0	(361,278)	0	(152,508)		(152,508)	208,770	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SIFSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.06/21/2022	.06/21/2023	62,309	255,106,131	.4094	0	(14,412,508)	0	(7,626,689)		(7,626,689)	6,785,819	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSORQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	.02/07/2022	.02/07/2023	2,408	11,150,220	.4630	0	(689,133)	0	(10,607)		(10,607)	678,527	0	0	0	0	0	0001

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STATEMENT AS OF SEPTEMBER 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 9SCSSOK1	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYLNC3868	03/14/2022	03/14/2023	7,376	31,162,567	4225	0	(2,816,236)	0	(303,568)		(303,568)	2,512,668	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOTA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/13/2022	05/12/2023	6,850	28,192,066	4116	0	(2,406,362)	0	(646,168)		(646,168)	1,760,194	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	2,238	10,149,890	4535	0	(623,491)	0	(107,439)		(107,439)	516,052	0	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	(48,525)		(48,525)	1,428,508	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOT1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	06/07/2022	06/07/2023	5,057	21,528,711	4257	0	(1,770,207)	0	(363,324)		(363,324)	1,406,884	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOPE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	11/12/2021	11/14/2022	2,421	12,051,423	4978	426,711	0	(79)		(79)	503,485	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOSW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/13/2022	05/12/2023	1,045	4,538,414	4343	0	(246,219)	0	(47,681)		(47,681)	198,538	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		0	1,219,559	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9MSSTOSK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	04/28/2022	04/28/2023	6,384	27,861,372	4364	0	(2,382,743)	0	(240,824)		(240,824)	2,141,918	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTORW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/14/2022	03/14/2023	4,542	20,195,776	4446	0	(1,189,794)	0	(76,557)		(76,557)	1,113,237	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOSU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/06/2022	05/05/2023	5,227	22,072,105	4223	0	(1,882,544)	0	(338,654)		(338,654)	1,543,890	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOSG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/28/2022	03/28/2023	7,591	35,139,119	4629	0	(2,676,863)	0	(70,026)		(70,026)	2,606,837	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	04/07/2022	04/06/2023	1,352	6,358,686	4703	0	(385,334)	0	(10,338)		(10,338)	374,996	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOER	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	(23,464)		(23,464)	642,765	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	5,765	23,361,510	4052	0	(2,172,819)	0	(1,044,430)		(1,044,430)	1,128,388	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTOSY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/13/2022	05/12/2023	4,546	18,857,854	4148	0	(1,515,599)	0	(389,097)		(389,097)	1,126,502	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/14/2022	06/14/2023	2,060	8,152,944	3958	0	(597,438)	0	(343,149)		(343,149)	254,289	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/12/2021	11/14/2022	11,126	56,790,553	5104	1,395,133	0	(187)		(187)	1,661,538	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTORA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/28/2021	10/28/2022	7,736	36,045,041	4659	2,211,640	0	(137)		(137)	3,004,116	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFD	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	(1,123,627)		(1,123,627)	851,805	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSSTORO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/07/2022	01/06/2023	2,149	10,292,163	4789	0	(637,053)	0	(2,001)		(2,001)	635,052	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFF	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	(1,379,787)		(1,379,787)	1,029,264	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEH	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	(37,480)		(37,480)	1,374,812	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	2,465	9,946,743	4035	0	(952,595)	0	(462,583)		(462,583)	490,012	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	09/28/2022	09/28/2023	7,726	29,210,306	3781	0	(3,030,639)	0	(2,419,968)		(2,419,968)	610,670	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOOM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFX1UU8231	09/28/2022	09/28/2023	5,488	20,701,943	3772	0	(2,177,885)	0	(1,742,536)		(1,742,536)	435,349	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/20/2022	05/19/2023	5,445	21,525,446	3953	0	(2,001,773)	0	(826,949)		(826,949)	1,174,824	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/21/2022	01/20/2023	68,138	325,138,183	4772	0	(12,617,427)	0	(106,560)		(106,560)	12,510,867	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYLNC3868	03/14/2022	03/14/2023	6,617	28,237,518	4267	0	(2,369,024)	0	(230,967)		(230,967)	2,138,057	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SCSS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.01/28/2022	.01/27/2023	2,565	11,598,468	.4522	0	(827,608)	0	(14,474)		(14,474)	813,134	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/27/2022	.05/26/2023	2,573	11,049,002	.4294	0	(837,193)	0	(152,765)		(152,765)	684,429	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.11/05/2021	.11/07/2022	6,998	33,422,308	.4776	2,007,474	0	0	(357)		(357)	2,231,799	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/14/2022	.07/14/2023	14,162	58,376,330	.4122	0	(3,265,157)	0	(1,787,063)		(1,787,063)	1,478,094	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	1,225	5,330,735	.4352	0	(368,963)	0	(94,563)		(94,563)	274,400	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1BY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/28/2022	.02/28/2023	3,018	13,459,284	.4460	0	(990,862)	0	(39,793)		(39,793)	951,069	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/28/2022	.07/28/2023	7,227	29,914,143	.4139	0	(2,616,073)	0	(927,637)		(927,637)	1,688,435	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.02/14/2022	.02/14/2023	2,759	12,939,655	.4690	0	(619,878)	0	(10,764)		(10,764)	609,113	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	5,851	26,927,180	.4602	0	(1,767,781)	0	(55,819)		(55,819)	1,711,962	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UUR231	.05/27/2022	.05/26/2023	5,046	21,265,761	.4214	0	(1,862,208)	0	(384,811)		(384,811)	1,477,396	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.03/21/2022	.03/21/2023	1,880	8,482,635	.4512	0	(666,052)	0	(26,235)		(26,235)	639,817	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.11/05/2021	.11/07/2022	4,615	22,312,141	.4835	1,169,967	0	0	(167)		(167)	1,307,002	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	3,568	14,083,895	.3947	0	(1,171,948)	0	(640,111)		(640,111)	531,837	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	4,525	20,665,268	.4567	0	(1,457,200)	0	(50,114)		(50,114)	1,407,087	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	1,225	5,435,852	.4437	0	(317,219)	0	(74,407)		(74,407)	242,812	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.04/14/2022	.04/14/2023	3,296	15,440,771	.4685	0	(798,070)	0	(30,673)		(30,673)	767,397	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8C3868	.03/14/2022	.03/14/2023	4,916	20,902,734	.4252	0	(1,803,094)	0	(182,239)		(182,239)	1,620,855	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.01/28/2022	.01/27/2023	1,848	8,450,497	.4573	0	(543,024)	0	(8,298)		(8,298)	534,726	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/18/2022	.02/21/2023	4,635	20,475,483	.4418	0	(1,582,245)	0	(65,879)		(65,879)	1,516,366	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	.08/26/2022	.08/28/2023	5,764	23,816,387	.4132	0	(2,211,673)	0	(848,599)		(848,599)	1,363,074	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	.05/13/2022	.05/12/2023	5,629	23,069,500	.4098	0	(2,030,652)	0	(558,549)		(558,549)	1,472,103	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.06/28/2022	.06/28/2023	6,731	26,018,681	.3866	0	(2,511,812)	0	(1,443,066)		(1,443,066)	1,068,746	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/14/2022	.09/14/2023	15,365	65,935,671	.4291	0	(3,839,580)	0	(1,664,757)		(1,664,757)	2,174,823	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.10/14/2021	.10/14/2022	7,454	36,060,216	.4838	873,145	0	0	0		0	1,984,763	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UUR231	.10/21/2021	.10/21/2022	19,031	90,916,225	.4777	3,573,261	0	0	(9)		(9)	5,851,046	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	.02/07/2022	.02/07/2023	2,718	12,474,777	.4590	0	(839,862)	0	(14,290)		(14,290)	825,573	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEO	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	(25,659)		(25,659)	1,723,738	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/21/2022	.03/21/2023	8,594	39,987,968	.4653	0	(2,357,276)	0	(66,029)		(66,029)	2,291,247	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	(3,417)		(3,417)	1,377,062	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SMSSORY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/14/2022	03/14/2023	4,135	17,789,018	4302	0	(1,399,494)	0	(125,883)		(125,883)	1,273,611	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/26/2022	08/28/2023	5,999	24,738,676	4124	0	(2,330,579)	0	(899,540)		(899,540)	1,431,039	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	05/20/2022	05/19/2023	55,634	236,040,041	4243	0	(12,335,449)	0	(3,714,777)		(3,714,777)	8,620,671	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	5,758	24,600,767	4272	0	(1,977,263)	0	(549,865)		(549,865)	1,427,398	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/28/2022	04/28/2023	10,125	43,905,848	4336	0	(3,943,103)	0	(422,063)		(422,063)	3,521,040	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYLNC3868	09/21/2022	09/21/2023	5,938	23,109,983	3892	0	(2,185,104)	0	(1,520,694)		(1,520,694)	664,411	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/21/2022	07/21/2023	8,201	34,238,355	4175	0	(2,524,425)	0	(933,541)		(933,541)	1,590,884	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	(1,824)		(1,824)	1,403,861	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	5,863	26,303,118	4486	0	(1,774,548)	0	(61,962)		(61,962)	1,712,586	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,318	20,390,201	4722	1,384,262	0	0	(2,513)		(2,513)	1,619,019	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/07/2022	07/07/2023	3,301	13,069,352	3959	0	(1,212,237)	0	(595,124)		(595,124)	617,113	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOE1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	11/05/2021	11/07/2022	3,535	16,810,021	4755	1,055,600	0	0	(204)		(204)	1,173,151	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	7,701	34,530,360	4484	0	(2,174,975)	0	(446,246)		(446,246)	1,728,729	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1UUR231	09/28/2022	09/28/2023	2,626	10,271,100	3911	0	(847,764)	0	(660,630)		(660,630)	187,134	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	(547,684)		(547,684)	2,425,048	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2022	03/28/2023	4,707	21,819,110	4635	0	(1,641,126)	0	(42,249)		(42,249)	1,598,877	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOIV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBUI1	11/19/2021	11/21/2022	46,662	238,945,836	5121	6,495,817	0	0	(1,184)		(1,184)	6,836,385	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/20/2022	05/19/2023	8,787	35,755,357	4069	0	(2,684,297)	0	(983,314)		(983,314)	1,700,982	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	(66,760)		(66,760)	848,639	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/07/2022	03/07/2023	3,165	13,619,565	4303	0	(1,104,345)	0	(88,264)		(88,264)	1,016,081	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	04/07/2022	04/06/2023	4,511	20,915,567	4637	0	(1,452,156)	0	(45,665)		(45,665)	1,406,491	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2022	03/28/2023	2,204	10,401,095	4719	0	(660,222)	0	(13,790)		(13,790)	646,432	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	0		0	2,147,233	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	10/28/2021	10/28/2022	3,444	16,322,390	4739	827,074	0	0	(34)		(34)	1,156,385	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	09/07/2022	09/07/2023	6,174	25,262,156	4092	0	(2,191,821)	0	(1,029,472)		(1,029,472)	1,162,349	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale C2RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	4,371	20,579,717	4708	1,437,707	0	0	(2,726)		(2,726)	1,677,766	0	0	0	0	0	0001	
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	(98,835)		(98,835)	375,085	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	12/07/2021	12/07/2022	4,084	19,376,130	4744	1,352,472	0	0	(1,554)		(1,554)	1,457,098	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	01/07/2022	01/06/2023	3,047	14,721,184	4831	0	(831,440)	0	(2,348)		(2,348)	829,092	0	0	0	0	0	0001	

E06.43

STATEMENT AS OF SEPTEMBER 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 9SRBSOJG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/21/2022	07/21/2023	69,589	302,632,819	4349	0	(15,579,382)	0	(4,928,185)		(4,928,185)	10,651,197	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	05/27/2022	05/26/2023	7,633	32,304,841	4232	0	(2,743,883)	0	(551,037)		(551,037)	2,192,846	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/05/2022	08/07/2023	3,107	13,056,826	4202	0	(1,188,751)	0	(355,433)		(355,433)	833,317	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSDQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	4,158	17,630,377	4240	0	(1,501,928)	0	(432,087)		(432,087)	1,069,841	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSOJS	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	12/14/2021	12/14/2022	2,177	10,747,196	4937	452,253	0	0	(449)		(449)	539,580	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/28/2021	12/28/2022	5,394	26,184,202	4854	1,732,403	0	0	(2,698)		(2,698)	1,631,937	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/21/2022	09/21/2023	2,402	9,618,665	4004	0	(743,363)	0	(499,201)		(499,201)	244,162	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2022	06/14/2023	11,312	45,953,077	4062	0	(2,737,877)	0	(1,457,767)		(1,457,767)	1,280,110	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/28/2022	03/28/2023	4,658	21,655,927	4649	0	(1,585,660)	0	(39,423)		(39,423)	1,546,237	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSICE	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	(115,292)		(115,292)	4,147,064	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUB	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKMGV0ZCB8VD91ULB80	10/14/2021	10/14/2022	1,643	7,747,813	4716	272,929	0	0	0		0	562,385	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	(1,045)		(1,045)	1,557,438	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	(67,997)		(67,997)	2,123,534	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	(38,676)		(38,676)	1,601,430	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	(1,691)		(1,691)	599,552	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	08/19/2022	08/21/2023	33,304	145,049,910	4355	0	(11,699,046)	0	(2,739,611)		(2,739,611)	8,959,435	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIBSOCH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	12/28/2021	12/28/2022	6,152	29,828,403	4849	1,995,600	0	0	(3,159)		(3,159)	1,881,873	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	07/14/2022	07/14/2023	5,490	21,183,769	3859	0	(1,999,050)	0	(1,251,957)		(1,251,957)	747,093	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOES	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5PRFMYMCFXT09	03/21/2022	03/21/2023	63,735	308,501,619	4840	0	(11,576,392)	0	(219,825)		(219,825)	11,356,567	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	12/21/2021	12/21/2022	65,599	330,908,252	5044	10,761,470	0	0	(11,094)		(11,094)	12,955,489	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	(61,030)		(61,030)	1,798,274	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2022	04/28/2023	2,708	11,980,923	4424	0	(919,009)	0	(82,028)		(82,028)	836,981	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSIDW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	56,729	260,866,605	4598	0	(12,916,087)	0	(2,381,007)		(2,381,007)	10,535,080	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/07/2022	07/07/2023	6,598	26,274,754	3982	0	(2,337,753)	0	(1,129,780)		(1,129,780)	1,207,973	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/28/2021	10/28/2022	6,454	30,009,422	4650	1,881,595	0	0	(123)		(123)	2,548,390	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSICG	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	(55,778)		(55,778)	1,815,022	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSOJY	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	01/28/2022	01/27/2023	6,869	30,795,513	4483	0	(2,371,550)	0	(46,136)		(46,136)	2,325,414	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	05/13/2022	05/12/2023	5,289	21,588,799	4082	0	(1,957,800)	0	(550,390)		(550,390)	1,407,410	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSICY	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	(45,047)		(45,047)	146,292	0	0	0	0	0	0001	

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STATEMENT AS OF SEPTEMBER 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 9SSGSOET	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/28/2022	02/28/2023	5,140	22,810,292	4438	0	(1,751,442)	0	(74,393)		(74,393)	1,677,049	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/18/2022	02/21/2023	51,486	242,937,721	4719	0	(9,492,932)	0	(201,115)		(201,115)	9,291,817	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CS	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	(430,913)		(430,913)	11,695,524	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V091ULB80	11/26/2021	11/28/2022	5,586	26,029,978	4660	1,925,987	0	0	(2,124)		(2,124)	2,270,192	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSOJC	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	(5,457,782)		(5,457,782)	8,658,173	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSDOV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/14/2021	12/14/2022	5,389	25,487,545	4730	1,705,130	0	0	(3,024)		(3,024)	1,995,201	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	09/28/2022	09/28/2023	3,398	13,017,670	3831	0	(1,238,893)	0	(980,905)		(980,905)	257,989	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/28/2022	07/28/2023	4,964	20,508,667	4131	0	(1,818,740)	0	(649,343)		(649,343)	1,169,397	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSORI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	12/28/2021	12/28/2022	6,475	31,468,889	4860	2,057,317	0	0	(3,154)		(3,154)	1,937,431	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/14/2022	03/14/2023	13,399	60,668,260	4528	0	(2,983,164)	0	(160,441)		(160,441)	2,822,723	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	5,643	26,628,188	4719	0	(1,838,199)	0	(9,115)		(9,115)	1,829,085	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	04/28/2022	04/28/2023	2,375	10,283,631	4330	0	(933,072)	0	(101,290)		(101,290)	831,782	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKA	Fixed Annuity Hedge	N/A	Equity/Index	Int ... E58DKGMJYYJLN8C3868	01/28/2022	01/27/2023	4,354	19,500,826	4479	0	(1,514,818)	0	(29,838)		(29,838)	1,484,980	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IFHX1U08231	05/27/2022	05/26/2023	5,746	24,165,607	4206	0	(2,149,213)	0	(449,977)		(449,977)	1,699,236	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IFHX1U08231	10/21/2021	10/21/2022	29,854	139,917,637	4687	7,005,838	0	0	(35)		(35)	10,918,150	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKK	Fixed Annuity Hedge	N/A	Equity/Index	Int ... E58DKGMJYYJLN8C3868	05/20/2022	05/19/2023	5,647	22,550,899	3993	0	(1,952,648)	0	(774,200)		(774,200)	1,178,448	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	6,839	26,626,963	3893	0	(2,444,947)	0	(1,381,535)		(1,381,535)	1,063,412	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	08/12/2022	08/14/2023	11,416	53,137,599	4655	0	(2,546,987)	0	(388,341)		(388,341)	2,158,646	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IFHX1U08231	06/21/2022	06/21/2023	38,476	149,214,160	3878	0	(12,933,977)	0	(7,857,240)		(7,857,240)	5,076,736	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKW	Fixed Annuity Hedge	N/A	Equity/Index	Int ... E58DKGMJYYJLN8C3868	09/21/2022	09/21/2023	4,315	16,592,297	3845	0	(1,700,699)	0	(1,198,074)		(1,198,074)	502,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	07/28/2022	07/28/2023	6,761	28,037,597	4147	0	(2,418,247)	0	(851,450)		(851,450)	1,566,797	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS ... 5493001KJT11GC8Y1R12	01/14/2022	01/13/2023	4,330	20,537,407	4743	0	(1,347,923)	0	(6,275)		(6,275)	1,341,648	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	06/07/2022	06/07/2023	4,970	20,986,670	4223	0	(1,836,121)	0	(396,289)		(396,289)	1,439,832	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	05/13/2022	05/12/2023	3,324	13,518,542	4067	0	(1,257,983)	0	(360,867)		(360,867)	897,116	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOTZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V091ULB80	10/14/2021	10/14/2022	645	3,091,117	4792	86,435	0	0	0		0	189,383	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ... 4PQUHNGJPFQFN3BB653	05/06/2022	05/05/2023	3,783	16,096,173	4255	0	(1,294,309)	0	(220,532)		(220,532)	1,073,778	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ... 5493008G0IFHX1U08231	09/28/2022	09/28/2023	7,984	30,251,057	3789	0	(3,094,717)	0	(2,468,248)		(2,468,248)	626,469	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	(561)		(561)	801,422	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	(73,199)		(73,199)	1,936,693	0	0	0	0	0	0001	

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

SCHEDULE DB - PART A - SECTION 1

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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 9SMLSOUD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZGB8VD9IULB80	10/14/2021	10/14/2022	5,090	23,284,256	4575	1,203,927	0	0	0		0	2,232,124	0	0	0	0	0001				
S&P 500 OTC Call Option 9SCSSOKS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	09/21/2022	09/21/2023	5,604	21,729,398	3877	0	(2,106,805)	0	(1,471,932)		(1,471,932)	634,873	0	0	0	0	0001				
S&P 500 OTC Call Option 9SCSSOJW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2022	01/27/2023	5,281	23,734,610	4494	0	(1,788,168)	0	(33,734)		(33,734)	1,754,434	0	0	0	0	0001				
S&P 500 OTC Call Option 9SBCS1E1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G56SEF7VJP517OUK5573	09/14/2022	09/14/2023	3,511	14,710,634	4190	0	(1,044,130)	0	(482,977)		(482,977)	561,152	0	0	0	0	0001				
S&P 500 OTC Call Option 9S1F50E1W	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5PRFMYMCFXT09	04/14/2022	04/14/2023	9,809	46,749,302	4766	0	(2,002,689)	0	(65,340)		(65,340)	1,937,349	0	0	0	0	0001				
US Pacesetter Option 9USGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G01WFHX1UJ8231	03/21/2022	03/21/2023	33,527	154,057,236	4595	0	(10,264,398)	0	(329,665)		(329,665)	9,934,734	0	0	0	0	0001				
US Pacesetter Option 9USGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	3,947	1,384,331	350.73	0	(3,001)	0	(2,194)		(2,194)	807	0	0	0	0	0001				
US Pacesetter Option 9USGS0AJ	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	(538)		(538)	769	0	0	0	0	0001				
US Pacesetter Option 9USGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	287	102,757	358.04	0	(81)	0	(52)		(52)	29	0	0	0	0	0001				
CASH MARGIN					09/30/2022	09/30/2022	0	0	0	0	0	0	1,187,537		1,187,537	0	0	0	0	0	0	0001			
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										168,436,878	(690,485,007)	0	(196,743,103)	XXX	(196,743,103)	704,227,650	0	0	0	0	XXX	XXX			
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										168,436,878	(690,485,007)	0	(196,743,103)	XXX	(196,743,103)	704,227,650	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										168,436,878	(690,485,007)	0	(196,743,103)	XXX	(196,743,103)	704,227,650	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										168,436,878	(690,485,007)	0	(196,743,103)	XXX	(196,743,103)	704,227,650	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 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	2.512	0	0	23,300	0		0	0	0	0	0	20,437	92.95				
BROOKFIELD ASSET MGMT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMT 112585AH7	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	-2.025	0	0	(41,006)	(61,304)		142,518	0	0	0	0	0	92.95				
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (OMBS) A 17322VAV8	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	2.42757	0	0	42,864	0		0	0	0	0	0	32,333	91.56				
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (OMBS) A 17322VAV8	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	-1.9205	0	0	(69,858)	(93,817)		218,104	0	0	0	0	0	91.56				
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3217D	210676	B	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	2.91157	0	0	81,913	0		0	0	0	0	0	67,200	95.43				

E06.46

STATEMENT AS OF SEPTEMBER 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)
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z217D	210676 COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	-2.5225	0	0	(174,998)	(129,895)		301,977	0	0	0	0	0		85.43
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	1.40186	0	0	62,977	0		0	0	0	0	0	0	68,289	88.38
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	-1.9425	0	0	(136,946)	(188,132)		437,365	0	0	0	0	0	0	88.38
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	3.23571	0	0	50,073	0		0	0	0	0	0	0	35,154	75.23
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	-1.8985	0	0	(84,222)	(92,469)		214,969	0	0	0	0	0	0	75.23
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB0I96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	2.984	0	0	37,399	0		0	0	0	0	0	0	34,520	84.51
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB0I96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	-2.008	0	0	(63,294)	(97,545)		226,771	0	0	0	0	0	0	84.51
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	3.74286	0	0	90,083	0		0	0	0	0	0	0	103,111	94.66
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	0	(164,698)	(296,771)		689,928	0	0	0	0	0	0	94.66
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB0S8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	2.78229	0	0	92,852	0		0	0	0	0	0	0	84,427	87.88
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB0S8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	-2.029	0	0	(162,151)	(237,373)		551,840	0	0	0	0	0	0	87.88
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	2.39057	0	0	87,086	0		0	0	0	0	0	0	114,807	104.42
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	0	(171,675)	(362,787)		843,401	0	0	0	0	0	0	104.42
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	2.512	0	0	45,737	0		0	0	0	0	0	0	49,871	93.89
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	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	0	(90,325)	(136,790)		318,007	0	0	0	0	0	0	93.89
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENNSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	3.29257	0	0	38,966	0		0	0	0	0	0	0	24,733	65.24
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENNSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	-1.926	0	0	(65,003)	(49,660)		115,448	0	0	0	0	0	0	65.24
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	2.25043	0	0	71,206	0		0	0	0	0	0	0	95,917	92.29
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	0	(138,540)	(283,610)		659,330	0	0	0	0	0	0	92.29

E06.47

STATEMENT AS OF SEPTEMBER 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 Variable Rate Interest Rate Swap-R SLYB001P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	2.90514	0	0	31,601	0		0	0	0	0	0	33,055		90.64	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB001P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	-2.244	0	0	(60,588)	(97,270)		226,132	0	0	0	0	0	0		90.64
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBDDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	1.82886	0	0	72,446	0		0	0	0	0	0	49,466		65.86	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBDDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	-2.098	0	0	(141,615)	(89,550)		208,183	0	0	0	0	0	0		65.86
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	1.58043	0	0	60,018	0		0	0	0	0	0	75,662		86.42	
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	0	(136,553)	(210,228)		488,734	0	0	0	0	0	0		86.42
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	2.78229	0	0	66,407	0		0	0	0	0	0	63,153		89.91	
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	0	(115,575)	(195,020)		453,379	0	0	0	0	0	0		89.91
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	1.58043	0	0	6,002	0		0	0	0	0	0	4,075		54.07	
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	0	(13,872)	(7,633)		17,745	0	0	0	0	0	0		54.07
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	77,725	0		0	0	0	0	0	75,707		83.57	
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	0	(136,500)	(232,625)		540,802	0	0	0	0	0	0		83.57
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	3.67414	0	0	89,403	0		0	0	0	0	0	108,972		98.92	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	-2.1805	0	0	(163,538)	(332,309)		772,545	0	0	0	0	0	0		98.92
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	1.58043	0	0	3,884	0		0	0	0	0	0	4,699		83.51	

E06.48

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

SCHEDULE DB - PART A - SECTION 1

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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)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU77B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	-2.337	0	0	(9,640)	(12,689)		29,498	0	0	0	0	0		83.51
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	1.82886	0	0	38,235	0		0	0	0	0	0	16,079		31.57
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	-1.91	0	0	(68,044)	(21,011)		48,847	0	0	0	0	0		31.57
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	2.512	0	0	71,194	0		0	0	0	0	0	68,922		88.97
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	-2.48	0	0	(153,450)	(170,631)		396,679	0	0	0	0	0		88.97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	1,650,000	2.90514	0	0	14,555	0		0	0	0	0	0	13,989		87.96
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	1,650,000	-2.255	0	0	(27,596)	(39,427)		91,658	0	0	0	0	0		87.96
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBU775	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	1.58043	0	0	6,002	0		0	0	0	0	0	5,888		80.64
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU775	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	-2.265	0	0	(14,439)	(14,902)		34,645	0	0	0	0	0		80.64
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	2.80586	0	0	40,311	0		0	0	0	0	0	32,476		92.75
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	-2.01	0	0	(67,838)	(85,997)		199,925	0	0	0	0	0		92.75
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLUBP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	1.59786	0	0	32,152	0		0	0	0	0	0	28,999		91.71
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLUBP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	0	(76,998)	(58,235)		135,384	0	0	0	0	0		91.71
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMB) AS 61764PBW1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	2.90514	0	0	33,080	0		0	0	0	0	0	27,333		84.4
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMB) AS 61764PBW1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	0	(55,240)	(74,986)		174,327	0	0	0	0	0		84.4
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLUBP2W	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	2.90514	0	0	38,814	0		0	0	0	0	0	32,070		84.92

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STATEMENT AS OF SEPTEMBER 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)														
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WV Preston Hollow	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	-2.31	0	0	(77,077)	(71,400)		165,989	0	0	0	0	0		84.92														
Variable Rate Interest Rate Swap-R SL325IM6 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	0.05	0	0	1,069	0		0	0	0	0	0	0		38,916														
Variable Rate Interest Rate Swap-R SLYBD47B SELECT INCOME REIT	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	0	(36,235)	(134,322)		312,269	0	0	0	0	0		83.76														
Variable Rate Interest Rate Swap-R SLYBD47B SELECT INCOME REIT	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	2.78229	0	0	37,625	0		0	0	0	0	0	0		32,479														
Fixed Rate Interest Rate Swap-P SLYBD47B Southwestern Energy Co	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	-1.9565	0	0	(61,901)	(101,252)		235,388	0	0	0	0	0		88.94														
Variable Rate Interest Rate Swap-R SLYBBWPA Southwestern Energy Co	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	2.783	0	0	80,300	0		0	0	0	0	0	0		66,550														
Fixed Rate Interest Rate Swap-P SLYBBWPA Southwestern Energy Co	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	-2.026	0	0	(134,434)	(201,508)		468,461	0	0	0	0	0		91.85														
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,388,570)	(4,181,148)	XXX	9,720,248	0	0	0	0	0	1,509,289	XXX	XXX													
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,388,570)	(4,181,148)	XXX	9,720,248	0	0	0	0	0	1,509,289	XXX	XXX													
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX												
116999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX										
122999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
128999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
134999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
135999999. Total Swaps - Interest Rate										0	0	(1,388,570)	(4,181,148)	XXX	9,720,248	0	0	0	0	0	0	1,509,289	XXX	XXX												
136999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
137999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
138999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
139999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
140999999. Total Swaps										0	0	(1,388,570)	(4,181,148)	XXX	9,720,248	0	0	0	0	0	0	1,509,289	XXX	XXX												
147999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
150999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										437,902,939	317,457,555	(1,388,570)	106,798,242	XXX	120,699,638	(322,405,387)	0	0	0	0	0	1,509,289	XXX	XXX												
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
170999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
171999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
172999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
173999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
175999999 - Totals										437,902,939	317,457,555	(1,388,570)	106,798,242	XXX	120,699,638	(322,405,387)	0	0	0	0	0	1,509,289	XXX	XXX												

(a) Code Description of Hedged Risk(s)

0001	The hedge effectiveness cannot be measured at inception. At 09/30/2022 The change in fair value of the derivative hedging instrument is 100.3% 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.
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(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period

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STATEMENT AS OF SEPTEMBER 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	
ESZ2	24	4,321,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2022	CME	09/13/2022	3,998,1667	3,601,5000	834,386	834,386	(476,000)	0	0	0	(476,000)	240,000	0001	50	
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													834,386	834,386	(476,000)	0	0	0	(476,000)	240,000	XXX	XXX
1579999999. Subtotal - Long Futures													834,386	834,386	(476,000)	0	0	0	(476,000)	240,000	XXX	XXX
ESZ2	5	900,375	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2022	CME	09/13/2022	4,000,7500	3,601,5000	99,813	99,813	99,813	0	0	0	99,813	50,000	0001	50	
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													99,813	99,813	99,813	0	0	0	99,813	50,000	XXX	XXX
1649999999. Subtotal - Short Futures													99,813	99,813	99,813	0	0	0	99,813	50,000	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													934,199	934,199	(376,187)	0	0	0	(376,187)	290,000	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													934,199	934,199	(376,187)	0	0	0	(376,187)	290,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,410,666	(313,001)	1,310,387
Total Net Cash Deposits	1,410,666	(313,001)	1,310,387

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF SEPTEMBER 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 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	Treasury	ZBUT11V806EZRVTWT807	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	ZBUT11V806EZRVTWT807	CASH	(4,889,852)	(4,889,852)	(4,889,852)		V
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRVTWT807	CASH	1,310,387	1,310,387	1,310,387		V
CBOE	Cash	529900RLNSGA90UPEH54	CASH	1,187,537	1,187,537	1,187,537		IV
0199999999 - Total				1,808,049	1,858,072	1,858,023	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	Treasury	EYKN6V0ZCB8VD91ULB80	EYKN6V0ZCB8VD91ULB80	834,439	987,000	XXX	05/15/2031	I
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573	656SEF7VJP5170UK5573	20,548,000	20,548,000	XXX		V
Credit Suisse FB Int	Cash	E58DKGMJYYJLNBC3868	E58DKGMJYYJLNBC3868	3,628,027	3,628,027	XXX		V
RBC Capital Markets	Cash	ES71P3U3RHI GC71XBU11	ES71P3U3RHI GC71XBU11	12,027,000	12,027,000	XXX		V
Societe Generale	Cash	02PNE81BXP4ROT88PU41	02PNE81BXP4ROT88PU41	7,003,000	7,003,000	XXX		V
Morgan Stanley	Cash	4PQUHNGJPPGFNF3BB653	4PQUHNGJPPGFNF3BB653	9,168,000	9,168,000	XXX		V
Citigroup	Cash	5493008G0WIFHX1UJ8231	5493008G0WIFHX1UJ8231	5,043,000	5,043,000	XXX		V
UBS	Cash	5493001KJT11GC8Y1R12	5493001KJT11GC8Y1R12	329,000	329,000	XXX		V
WellsFargo	Cash	KB1H1DSPRFMYMUCUFXT09	KB1H1DSPRFMYMUCUFXT09	19,760,000	19,760,000	XXX		V
0299999999 - Total				78,340,466	78,493,027	XXX	XXX	XXX

E60

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

