

QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
MARCH 31, 2023

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of the Southwest

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []

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

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

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

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

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

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair (Name) 802-229-3405 (Area Code) (Telephone Number) StateReporting@nationallife.com (E-mail Address) 802-229-7282 (FAX Number)

OFFICERS

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

OTHER

Achim Bernd Schwellick, EVP William David Whitsell, SVP & Executive Chief Underwriter Jason Joseph Doiron, EVP & Chief Investment Officer Matthew Charles Frazee, SVP Christopher Brett Zimmerman, SVP & General Counsel Michael Leo Veilleux, SVP & Chief People Officer Donna M Lasick #, VP & Controller Keith Russell Phelan, Tax Officer Gregory Mark Mateja, VP & Treasurer Rebecca Palmer, VP & Chief Information Security Officer Erika George, Illustration Officer & Filing Officer Darlene Flagg, VP & Chief Marketing Officer Varun Kumar, VP & Chief Technology Officer Tamara Strauss #, VP & Assistant General Counsel Angela Marie McCraw, VP Alfred Joseph Foice, VP Lisa Papazian, VP Wanda Catoe, VP Louis Don Puglisi, VP Damian Barton, VP Michael Morey, VP Stephanie Lynn Burmester, VP Nimesh Mehta, SVP & Chief Information Officer Michael Hudson Crawford, VP, Chief Actuary & Appointed Actuary Ian Andrew McKenny, VP & Assistant General Counsel Kristin Cook, VP & Chief Underwriter Cathy Shires, VP & Illustration Actuary Eric Lopez, VP Brian Murphy, VP Rebecca Dunne, VP

DIRECTORS OR TRUSTEES

Mehran Assadi Darlene Flagg # Angela Marie McCraw Robert Earl Cotton Stephanie Lynn Burmester

State of Vermont County of Washington SS:

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

DocuSigned by: Mehran Assadi 9D33DAA5D57F4AC... Mehran (nmn) Assadi Chairman, President & CEO

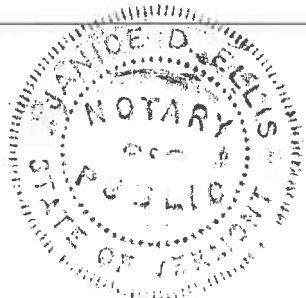
DocuSigned by: Eric Sandberg 39F2A9083B0D46B... Eric Gustave Sandberg SVP, Chief Financial Officer & Chief Risk Officer

DocuSigned by: Lisa Francesca Muller DA531A5878A74D0... Lisa Francesca Muller VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this day of May 2023 Janice Ellis 5D8577B2873D4B7...

- a. Is this an original filing? Yes [X] No [] b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

My Commission Expires January 31, 2025



STATEMENT AS OF MARCH 31, 2023 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	21,169,219,004		21,169,219,004	20,417,290,882
2. Stocks:				
2.1 Preferred stocks	13,906,250		13,906,250	14,170,500
2.2 Common stocks	80,677,025		80,677,025	80,133,690
3. Mortgage loans on real estate:				
3.1 First liens	4,400,011,605		4,400,011,605	4,454,783,363
3.2 Other than first liens.....	27,634,740		27,634,740	27,753,203
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$28,037,480), cash equivalents (\$115,275,258) and short-term investments (\$160,763)	143,473,502		143,473,502	138,818,711
6. Contract loans (including \$ premium notes)	637,672,173		637,672,173	604,650,705
7. Derivatives	1,270,779,677		1,270,779,677	714,540,163
8. Other invested assets	1,313,667,629		1,313,667,629	1,310,194,144
9. Receivables for securities	0		0	0
10. Securities lending reinvested collateral assets	0		0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,057,041,605	0	29,057,041,605	27,762,335,361
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	251,959,394		251,959,394	228,848,447
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,900,626		1,900,626	2,622,262
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	44,343,912		44,343,912	42,466,408
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,553,910		2,553,910	0
16.2 Funds held by or deposited with reinsured companies	744		744	3,832
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	48,699,387
18.2 Net deferred tax asset	192,010,382	75,855,419	116,154,963	105,885,299
19. Guaranty funds receivable or on deposit	896,963		896,963	896,963
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	18,780,403
24. Health care (\$) and other amounts receivable	80,466,633	80,466,633	0	0
25. Aggregate write-ins for other than invested assets	267,990,937	915,972	267,074,965	262,635,127
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,899,165,106	157,238,024	29,741,927,082	28,473,173,489
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	29,899,165,106	157,238,024	29,741,927,082	28,473,173,489
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	266,485,147		266,485,147	262,507,989
2502. Prepaid Expenses	467,179	467,179	0	0
2503. Bills Receivable	(1,013)	(1,013)	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	1,039,624	449,806	589,818	127,138
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	267,990,937	915,972	267,074,965	262,635,127

STATEMENT AS OF MARCH 31, 2023 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 \$ 22,181,355,700 less \$ included in Line 6.3 (including \$ 194,602,571 Modco Reserve)	22,181,355,700	21,503,287,957
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	346,772	355,643
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	2,261,431,952	2,235,953,580
4. Contract claims:		
4.1 Life	47,172,393	56,166,331
4.2 Accident and health	10,000	10,000
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		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 \$ Modco)	295,934	280,116
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 496 accident and health premiums	573,817	308,963
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	582,335	77,954
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	0	211,845
9.4 Interest Maintenance Reserve	44,143,072	45,472,739
10. Commissions to agents due or accrued-life and annuity contracts \$ 10,857,393 , accident and health \$ and deposit-type contract funds \$	10,857,393	10,849,997
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	11,096,169	10,605,437
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,077,066	6,069,777
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	34,901,695	0
15.2 Net deferred tax liability		
16. Unearned investment income	124,439	68,849
17. Amounts withheld or retained by reporting entity as agent or trustee	251,567	418,313
18. Amounts held for agents' account, including \$ agents' credit balances	322,612	478,866
19. Remittances and items not allocated	62,046,398	57,523,251
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	426,167,266	441,234,347
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	41,771,774	25,424,285
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,822,313,077	1,804,090,962
24.08 Derivatives	795,580,215	470,798,895
24.09 Payable for securities	90,284,410	23,375,710
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,245,713	10,483,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,844,951,769	26,703,547,628
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	27,844,951,769	26,703,547,628
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
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
35. Unassigned funds (surplus)	1,279,478,903	1,152,129,452
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,893,975,313	1,766,625,862
38. Totals of Lines 29, 30 and 37	1,896,975,313	1,769,625,862
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,741,927,082	28,473,173,489
DETAILS OF WRITE-INS		
2501. LIHTC Commitments	588,748	588,748
2502. Uncashed Checks Pending Escheatment	8,282,754	7,442,456
2503. Guaranty Fund	1,740,146	1,741,046
2598. Summary of remaining write-ins for Line 25 from overflow page	634,065	711,562
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,245,713	10,483,812
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,270,017,487	835,912,613	3,872,852,376
2. Considerations for supplementary contracts with life contingencies	0	0	213,800
3. Net investment income	430,333,250	174,262,099	611,161,261
4. Amortization of Interest Maintenance Reserve (IMR)	1,415,199	1,871,005	5,070,125
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	12,299,692	14,032,907	54,814,214
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	2,240,539	1,257,757	4,633,313
9. Totals (Lines 1 to 8.3)	1,716,306,167	1,027,336,381	4,548,745,089
10. Death benefits	44,848,368	52,499,929	189,187,507
11. Matured endowments (excluding guaranteed annual pure endowments)	287,196	448,655	467,293
12. Annuity benefits	34,887,602	40,570,057	130,642,825
13. Disability benefits and benefits under accident and health contracts	506,851	268,880	1,193,183
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	383,746,776	282,503,396	1,353,403,824
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	54,336,188	7,796,061	58,055,939
18. Payments on supplementary contracts with life contingencies	91,101	87,767	382,154
19. Increase in aggregate reserves for life and accident and health contracts	678,058,873	413,826,295	1,803,388,556
20. Totals (Lines 10 to 19)	1,196,762,955	798,001,041	3,536,721,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	212,874,736	166,147,728	772,608,516
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	66,505,534	64,601,290	296,518,972
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,859,820	15,373,482	60,748,076
25. Increase in loading on deferred and uncollected premiums	(532,384)	(1,261,557)	(3,897,826)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	2,364,512	37,252,526	48,955,734
28. Totals (Lines 20 to 27)	1,495,835,173	1,080,114,510	4,711,654,752
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	220,470,994	(52,778,129)	(162,909,663)
30. Dividends to policyholders and refunds to members	114,875	(150,369)	281,277
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	220,356,119	(52,627,760)	(163,190,940)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	79,212,740	(118,002)	(14,354,898)
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)	141,143,379	(52,509,758)	(148,836,042)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,125,908) (excluding taxes of \$ 22,736 transferred to the IMR)	(4,645,610)	1,746,127	(15,491,499)
35. Net income (Line 33 plus Line 34)	136,497,769	(50,763,632)	(164,327,541)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,769,625,862	1,973,930,977	1,973,930,977
37. Net income (Line 35)	136,497,769	(50,763,632)	(164,327,541)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	(29,547,601)	41,454,747	24,095,620
39. Change in net unrealized foreign exchange capital gain (loss)	5,805	25,319	(129,026)
40. Change in net deferred income tax	10,269,664	13,743,854	61,467,652
41. Change in nonadmitted assets	65,171	6,308,900	(43,433,645)
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	15,067,080	(40,778,642)	(56,492,876)
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	(5,008,437)	(6,121,387)	(25,485,298)
54. Net change in capital and surplus for the year (Lines 37 through 53)	127,349,451	(36,130,840)	(204,305,115)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,896,975,313	1,937,800,137	1,769,625,862
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	1,331,719	(319,290)	4,038,263
08.302. Change in COLI	3,977,158	5,805,455	17,566,878
08.303. Misc Income - MODCO Interest	(3,068,338)	(4,228,408)	(16,971,828)
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)	2,240,539	1,257,757	4,633,313
2701. Funds Withheld Expense	2,388,104	37,298,656	49,525,380
2702. Miscellaneous Deductions	(23,592)	(46,130)	(589,287)
2703. Fines and Penalties	0	0	19,641
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)	2,364,512	37,252,526	48,955,734
5301. Ceding Commission	(5,008,437)	(6,121,387)	(25,485,298)
5302.	0	0	0
5303.	0	0	0
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)	(5,008,437)	(6,121,387)	(25,485,298)

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,318,736,829	890,518,996	4,073,050,908
2. Net investment income	221,952,583	338,920,502	999,219,358
3. Miscellaneous income	2,921,043	1,919,242	7,487,387
4. Total (Lines 1 to 3)	1,543,610,455	1,231,358,740	5,079,757,653
5. Benefit and loss related payments	554,800,295	416,209,546	1,828,639,432
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	300,702,675	258,068,424	1,137,584,751
8. Dividends paid to policyholders	99,057	(197,056)	179,961
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(5,491,514)	(21,684,422)	26,130,141
10. Total (Lines 5 through 9)	850,110,513	652,396,492	2,992,534,285
11. Net cash from operations (Line 4 minus Line 10)	693,499,942	578,962,248	2,087,223,368
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	180,044,766	301,309,703	1,087,976,114
12.2 Stocks	0	0	5,350,000
12.3 Mortgage loans	80,381,596	92,941,456	565,840,374
12.4 Real estate	0	0	0
12.5 Other invested assets	19,882,520	27,970,446	103,602,300
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	66,908,700	10,317,098	1,139,321
12.8 Total investment proceeds (Lines 12.1 to 12.7)	347,217,582	432,538,703	1,763,908,109
13. Cost of investments acquired (long-term only):			
13.1 Bonds	941,114,739	817,669,462	2,880,356,705
13.2 Stocks	829,700	174,100	1,351,622
13.3 Mortgage loans	25,491,374	181,161,234	574,369,578
13.4 Real estate	0	0	0
13.5 Other invested assets	56,202,808	50,584,569	180,749,491
13.6 Miscellaneous applications	38,798,678	6,222,717	61,753,964
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,062,437,299	1,055,812,082	3,698,581,360
14. Net increase (or decrease) in contract loans and premium notes	33,021,468	15,364,377	95,412,185
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(748,241,185)	(638,637,756)	(2,030,085,436)
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	25,478,372	114,199,920	50,826,165
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	33,917,657	(16,736,732)	2,613,467
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	59,396,029	97,463,187	53,439,631
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)	4,654,786	37,787,680	110,577,563
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	138,818,711	28,241,148	28,241,148
19.2 End of period (Line 18 plus Line 19.1)	143,473,497	66,028,828	138,818,711

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

20.0001. Non-cash bond and partnership exchange transactions, net	0	0	0
20.0002. Non-cash bond and partnership exchange transactions, net	0	0	0

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
2. Ordinary life insurance	585,556,035	520,899,051	2,245,130,660
3. Ordinary individual annuities	699,109,617	363,022,186	1,761,759,999
4. Credit life (group and individual)			0
5. Group life insurance	359	685	8,671
6. Group annuities	38,817,384	12,943,582	109,550,987
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	7,246	9,631	37,267
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,323,490,641	896,875,135	4,116,487,584
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	1,323,490,641	896,875,135	4,116,487,584
14. Deposit-type contracts	64,782	286,399	920,009
15. Total (Lines 13 and 14)	1,323,555,423	897,161,534	4,117,407,593
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 #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 136,497,769	\$ (164,327,541)
(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	\$ 136,497,769	\$ (164,327,541)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,896,975,313	\$ 1,769,625,862
(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	\$ 1,896,975,313	\$ 1,769,625,862

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	\$ (20,118,441)
2. 12 Months or Longer	\$ (35,485,993)

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

1. Less than 12 Months	\$ 99,710,226
2. 12 Months or Longer	\$ 188,188,096

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

N/A

H. Repurchase Agreements Transactions Accounted for as a Sale

N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

N/A

M. Working Capital Finance Investments

NOTES TO FINANCIAL STATEMENTS

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		19.5%
(2) Cash Equivalents		80.4%
(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	\$ 3,923,700	\$ 3,923,700	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 70,668,500	\$ 70,668,500	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,535,407,385	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	\$ 59,744,800	\$ 59,744,800	\$ -
(d) Excess Stock	\$ 3,094,000	\$ 3,094,000	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 69,838,800	\$ 69,838,800	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,598,674,897	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)	\$ 3,167,568,649	\$ 3,247,818,006	\$ 2,106,195,362
2. Current Year General Account Total Collateral Pledged	\$ 3,167,568,649	\$ 3,247,818,006	\$ 2,106,195,362
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 3,231,016,597	\$ 3,325,064,684	\$ 2,106,195,362

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)	\$ 3,245,811,256	\$ 3,315,205,880	\$ 2,106,195,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,245,811,256	\$ 3,315,205,880	\$ 2,106,195,362
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 3,339,511,929	\$ 3,453,575,816	\$ 2,106,195,362

(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	\$ 2,106,195,362	\$ 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

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 2,106,195,362	\$ 2,106,195,362	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 2,106,195,362	\$ 2,106,195,362	\$ -

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.

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets

N/A

C. Wash Sales

NONE

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

NONE

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

NONE

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	\$ -	\$ 7,459,504	\$ -	\$ -	\$ 7,459,504
Preferred Stock	\$ -	\$ 8,706,250	\$ -	\$ -	\$ 8,706,250
Common Stock	\$ 302,379	\$ -	\$ 77,754,722	\$ 2,619,924	\$ 80,677,025
Cash, Cash Equivalents, and Short-Term Investments	\$ 28,467,583	\$ 160,763	\$ -	\$ 114,845,156	\$ 143,473,502
Derivatives	\$ 1,427,688	\$ 1,269,351,989	\$ -	\$ -	\$ 1,270,779,677
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,173,569,634	\$ 1,173,569,634
Total assets at fair value/NAV	\$ 30,197,650	\$ 1,285,678,506	\$ 77,754,722	\$ 1,291,034,714	\$ 2,684,665,592

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	\$ -	\$ 795,580,215	\$ -	\$ -	\$ 795,580,215
	\$ -	\$ 795,580,215	\$ -	\$ -	\$ 795,580,215

(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	\$ 77,409,467	\$ -	\$ -	\$ (484,445)	\$ -	\$ 829,700	\$ -	\$ -	\$ -	\$ 77,754,722
	\$ 77,409,467	\$ -	\$ -	\$ (484,445)	\$ -	\$ 829,700	\$ -	\$ -	\$ -	\$ 77,754,722

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

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

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

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

Preferred stocks - 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.

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 18,835,310,437	\$ 21,169,219,025	\$ 4,802,846	\$ 18,554,323,046	\$ 276,184,545	\$ -	\$ -
Preferred Stock	\$ 13,765,874	\$ 13,906,250	\$ -	\$ 13,765,874	\$ -	\$ -	\$ -
Common Stock	\$ 80,677,025	\$ 80,677,025	\$ 302,379	\$ -	\$ 77,754,722	\$ 2,619,924	\$ -
Mortgage Loans	\$ 3,903,953,879	\$ 4,427,646,343	\$ -	\$ -	\$ 3,903,953,879	\$ -	\$ -
Cash, Cash Equivalents & Short-Term Investments	\$ 143,473,502	\$ 143,473,502	\$ 28,467,583	\$ 160,763	\$ -	\$ 114,845,156	\$ -
Derivative Asset	\$ 1,270,779,677	\$ 1,270,779,677	\$ 1,427,688	\$ 1,269,351,989	\$ -	\$ -	\$ -
Surplus Notes	\$ 99,932,367	\$ 95,560,149	\$ -	\$ 99,932,367	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,218,107,481	\$ 1,218,107,481	\$ -	\$ -	\$ -	\$ 1,173,569,634	\$ 44,537,847
Derivative Liability	\$ 795,580,215	\$ 795,580,215	\$ -	\$ 795,580,215	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 44,537,847	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at March 31, 2023	Unfunded Commitments as of March 31, 2023	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,619,924	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	114,845,156	-	Not applicable	Not applicable
Other Invested Assets	1,173,569,634	657,300,917	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 MARCH 31, 2023 OF THE Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
 If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/14/2021
- 6.4 By what department or departments?
 Texas Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] 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 [X]
- 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 [X]
- 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 [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

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 [X]
- 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: \$ 39,190,324
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 [X] 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 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 0 | \$ |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 100,000 | \$ 34,709,095 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 100,000 | \$ 34,709,095 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2023 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 [] 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 []

- 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.....
Western Asset Management Company, LLC	U.....
Blackrock Financial Management, Inc.	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 []

- 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 []

- 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS.....
281851	Varagon Capital Partners LP	549300L3P6C4MA4YKN89	SEC	NO.....
143161	Apollo Insurance Solutions Group	549300C5A561UXU1CN46	SEC	NO.....
110441	Western Asset Management Company, LLC	549300C5A561UXU1CN46	SEC	NO.....
107105	Blackrock Financial Management, Inc.	549300LVXY1VJKE13M84	SEC	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] 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 []

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 []

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 []

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 \$.....
- 1.12 Residential Mortgages \$.....
- 1.13 Commercial Mortgages \$..... 4,427,646,345
- 1.14 Total Mortgages in Good Standing \$..... 4,427,646,345
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms..... \$.....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$.....
- 1.32 Residential Mortgages \$.....
- 1.33 Commercial Mortgages \$.....
- 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 \$.....
- 1.42 Residential Mortgages \$.....
- 1.43 Commercial Mortgages \$.....
- 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) \$..... 4,427,646,345
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$.....
- 1.62 Residential Mortgages \$.....
- 1.63 Commercial Mortgages \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$..... 0
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 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 \$.....
- 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 \$.....
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
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

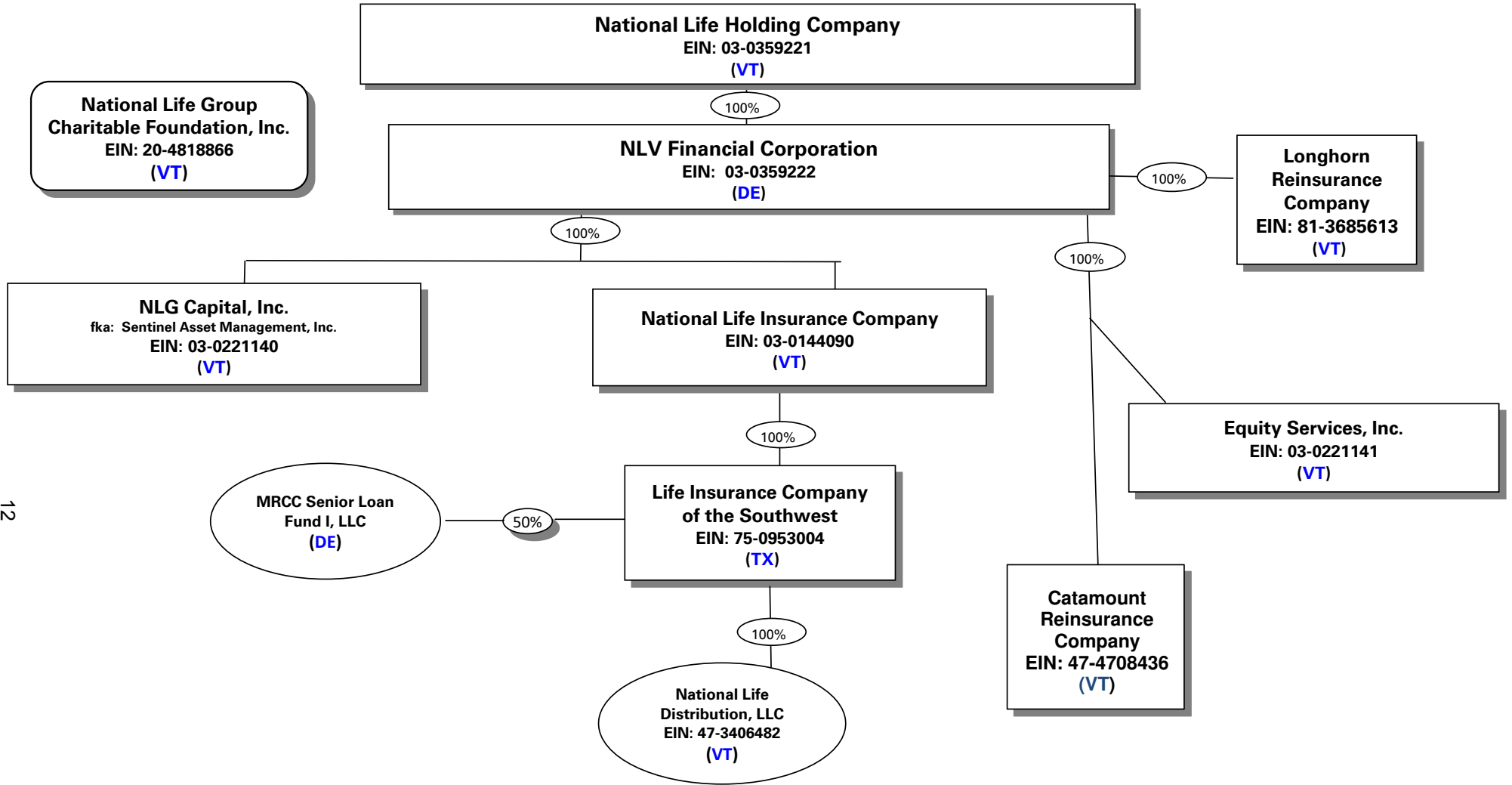
Current Year To Date - Allocated by States and Territories

	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	5,462,114	10,654,305	44		16,116,463	
2. Alaska	AK	949,962	847,382	30		1,797,374	
3. Arizona	AZ	9,933,265	5,711,051	70		15,644,386	
4. Arkansas	AR	2,505,978	2,948,728	33		5,454,739	
5. California	CA	166,704,271	155,914,264	64		322,618,599	16,994
6. Colorado	CO	10,864,707	7,414,995	223		18,279,925	47,788
7. Connecticut	CT	2,053,982	7,943,593	0		9,997,575	
8. Delaware	DE	1,780,096	2,107,104	0		3,887,200	
9. District of Columbia	DC	900,512	503,348	0		1,403,860	
10. Florida	FL	53,756,300	84,898,273	53		138,654,626	
11. Georgia	GA	19,663,103	20,374,572	13		40,037,688	
12. Hawaii	HI	8,821,687	4,884,768	0		13,706,455	
13. Idaho	ID	996,679	2,117,779	13		3,114,471	
14. Illinois	IL	17,580,144	14,035,424	0		31,615,568	
15. Indiana	IN	2,091,871	5,530,447	10		7,622,328	
16. Iowa	IA	1,027,884	928,394	0		1,956,278	
17. Kansas	KS	1,467,449	1,791,353	59		3,258,861	
18. Kentucky	KY	4,119,004	1,077,984	0		5,196,988	
19. Louisiana	LA	2,388,684	9,452,935	1,535		11,793,154	
20. Maine	ME	433,502	509,860	0		943,362	
21. Maryland	MD	14,484,697	8,922,903	0		23,407,600	
22. Massachusetts	MA	5,844,998	14,197,128	0		20,042,126	
23. Michigan	MI	7,612,469	61,863,831	13		69,476,313	
24. Minnesota	MN	5,810,697	2,128,091	0		7,938,788	
25. Mississippi	MS	1,529,639	2,122,234	74		3,651,947	
26. Missouri	MO	5,765,962	3,052,779	0		8,818,741	
27. Montana	MT	657,005	41,136	13		698,154	
28. Nebraska	NE	994,336	2,946,703	23		3,941,062	
29. Nevada	NV	30,417,954	16,056,323	0		46,474,277	
30. New Hampshire	NH	1,920,602	4,085,838	0		6,006,440	
31. New Jersey	NJ	17,710,879	14,559,264	0		32,270,143	
32. New Mexico	NM	2,707,320	1,389,698	130		4,097,148	
33. New York	NY	7,115,918	1,309,730	0		8,425,648	
34. North Carolina	NC	18,731,144	44,668,299	13		63,399,456	
35. North Dakota	ND	439,226	27,771	0		466,997	
36. Ohio	OH	9,556,240	8,705,175	0		18,261,415	
37. Oklahoma	OK	5,219,891	5,587,944	820		10,808,655	
38. Oregon	OR	3,551,752	1,100,088	0		4,651,840	
39. Pennsylvania	PA	14,181,638	18,945,359	0		33,126,997	
40. Rhode Island	RI	596,469	2,243,913	0		2,840,382	
41. South Carolina	SC	5,648,982	7,424,837	0		13,073,819	
42. South Dakota	SD	149,787	77,299	0		227,086	
43. Tennessee	TN	3,936,392	12,519,463	0		16,455,855	
44. Texas	TX	75,184,717	116,478,925	5,272		191,668,914	
45. Utah	UT	6,996,818	4,392,491	132		11,389,441	
46. Vermont	VT	1,923,615	14,689,801	0		16,613,416	
47. Virginia	VA	13,357,225	15,086,205	0		28,443,430	
48. Washington	WA	7,872,466	4,284,931	9		12,157,406	
49. West Virginia	WV	332,073	1,887,762	0		2,219,835	
50. Wisconsin	WI	3,451,360	6,971,301	0		10,422,661	
51. Wyoming	WY	278,413	504,651	23		783,087	
52. American Samoa	AS	N				0	
53. Guam	GU	N				0	
54. Puerto Rico	PR	26,585	3,126			29,711	
55. U.S. Virgin Islands	VI	5,138				5,138	
56. Northern Mariana Islands	MP	N				0	
57. Canada	CAN	N				0	
58. Aggregate Other Aliens	OT	XXX	394,728	5,440	0	400,168	0
59. Subtotal	XXX	587,858,329	737,926,998	8,669	0	1,325,793,996	64,782
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	84,882				84,882	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	282,328				282,328	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	588,225,539	737,926,998	8,669	0	1,326,161,206	64,782
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	588,225,539	737,926,998	8,669	0	1,326,161,206	64,782
98. Less Reinsurance Ceded	XXX	56,502,350				56,502,350	
99. Totals (All Business) less Reinsurance Ceded	XXX	531,723,189	737,926,998	8,669	0	1,269,658,856	64,782
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	394,728	5,440			400,168	
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	394,728	5,440	0	0	400,168	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

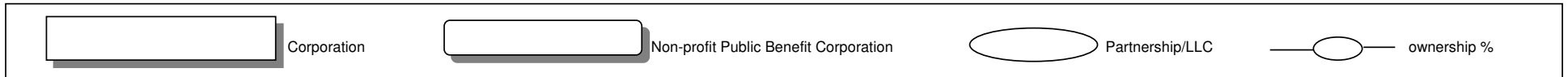
(a) Active Status Counts:

- | | |
|--|--|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50 | 4. Q - Qualified - Qualified or accredited reinsurer..... 0 |
| 2. R - Registered - Non-domiciled RRGs..... 0 | 5. N - None of the above - Not allowed to write business in the state..... 7 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 | |

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest



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STATEMENT AS OF MARCH 31, 2023 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 National Life Group Charitable Foundation, Inc.	VT	UIP		Board	0.000		NO	0
.0000	National Life Group	00000	20-4818866	0	0			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		Longhorn 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

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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

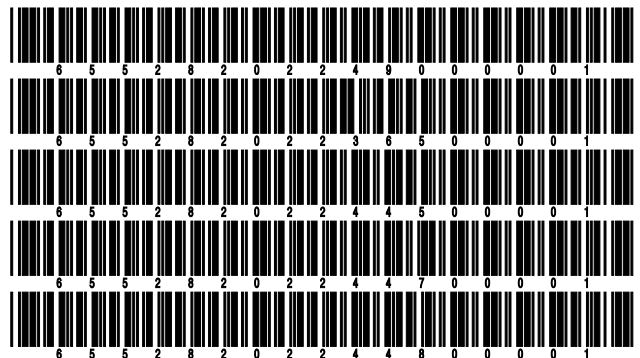
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.

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. Items not allocated	1,039,624	449,806	589,818	127,138
2597. Summary of remaining write-ins for Line 25 from overflow page	1,039,624	449,806	589,818	127,138

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims	634,065	711,562
2597. Summary of remaining write-ins for Line 25 from overflow page	634,065	711,562

STATEMENT AS OF MARCH 31, 2023 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	4,482,536,576	4,474,007,372
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	20,150,000	554,919,644
2.2 Additional investment made after acquisition	5,341,374	19,449,934
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	80,381,596	565,840,374
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)	4,427,646,354	4,482,536,576
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	4,427,646,354	4,482,536,576
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,427,646,354	4,482,536,576

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	1,310,194,145	1,232,835,465
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	20,603,199	40,576,681
2.2 Additional investment made after acquisition	35,599,609	140,172,810
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	34,565	132,358
5. Unrealized valuation increase (decrease)	(28,953,437)	22,361,963
6. Total gain (loss) on disposals	(1,259)	1,417,177
7. Deduct amounts received on disposals	19,882,520	103,602,300
8. Deduct amortization of premium and depreciation	3,932,476	19,385,034
9. Total foreign exchange change in book/adjusted carrying value	5,805	(129,026)
10. Deduct current year's other than temporary impairment recognized	0	4,185,949
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,313,667,631	1,310,194,145
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,313,667,631	1,310,194,145

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	20,511,595,063	18,756,209,303
2. Cost of bonds and stocks acquired	942,509,155	2,936,961,029
3. Accrual of discount	7,047,171	14,350,697
4. Unrealized valuation increase (decrease)	(594,164)	1,733,659
5. Total gain (loss) on disposals	(3,423,404)	(9,682,631)
6. Deduct consideration for bonds and stocks disposed of	180,160,836	1,154,275,570
7. Deduct amortization of premium	11,048,182	42,713,285
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	2,238,586	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	116,070	9,011,861
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,263,802,287	20,511,595,063
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	21,263,802,287	20,511,595,063

STATEMENT AS OF MARCH 31, 2023 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)	10,845,369,389	89,702,883	64,246,348	353,236,098	11,224,062,022	0	0	10,845,369,389
2. NAIC 2 (a)	8,465,299,588	146,929,745	82,613,152	226,747,376	8,756,363,557	0	0	8,465,299,588
3. NAIC 3 (a)	953,375,431	70,438,023	20,326,095	(1,759,435)	1,001,727,924	0	0	953,375,431
4. NAIC 4 (a)	140,767,011	1,014,776	7,973,255	34,570,285	168,378,817	0	0	140,767,011
5. NAIC 5 (a)	13,839,613	17,913	1,057,556	(981,643)	11,818,327	0	0	13,839,613
6. NAIC 6 (a)	3,774,797	0	12,240,237	15,924,945	7,459,505	0	0	3,774,797
7. Total Bonds	20,422,425,829	308,103,340	188,456,643	627,737,626	21,169,810,152	0	0	20,422,425,829
PREFERRED STOCK								
8. NAIC 1	5,200,000	0	0	0	5,200,000	0	0	5,200,000
9. NAIC 2	8,970,500	0	0	(264,250)	8,706,250	0	0	8,970,500
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	14,170,500	0	0	(264,250)	13,906,250	0	0	14,170,500
15. Total Bonds and Preferred Stock	20,436,596,329	308,103,340	188,456,643	627,473,376	21,183,716,402	0	0	20,436,596,329

(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 \$ 430,103 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 45,743 ; NAIC 5 \$ 115,019 ; NAIC 6 \$ 0

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	160,762	xxx	160,762	21,750	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	160,763	351,851
2. Cost of short-term investments acquired		160,763
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		351,851
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	160,763	160,763
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	160,763	160,763

STATEMENT AS OF MARCH 31, 2023 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)	242,617,970
2. Cost Paid/(Consideration Received) on additions	140,123,573
3. Unrealized Valuation increase/(decrease)	193,871,453
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(101,564,590)
6. Considerations received/(paid) on terminations	432,991
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	474,615,415
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	474,615,415

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,123,297
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	304,415
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	223,042
3.12 Section 1, Column 15, prior year	(262,625) 485,667
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	0 485,667
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	223,042
3.24 Section 1, Column 19, prior year plus	(262,625)
3.25 SSAP No. 108 adjustments	485,667 485,667
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(191,225)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(191,225)
4.23 SSAP No. 108 adjustments	(191,225)
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	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,427,712
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,427,712

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2023 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.....	473,771,761
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,427,687
3. Total (Line 1 plus Line 2)	475,199,448
4. Part D, Section 1, Column 6	1,270,779,676
5. Part D, Section 1, Column 7	(795,580,223)
6. Total (Line 3 minus Line 4 minus Line 5)	(5)
	Fair Value Check
7. Part A, Section 1, Column 16	479,828,273
8. Part B, Section 1, Column 13	1,427,688
9. Total (Line 7 plus Line 8)	481,255,961
10. Part D, Section 1, Column 9	1,273,473,830
11. Part D, Section 1, Column 10	(792,217,869)
12. Total (Line 9 minus Line 10 minus Line 11)	0
	Potential Exposure Check
13. Part A, Section 1, Column 21	1,345,502
14. Part B, Section 1, Column 20	470,400
15. Part D, Section 1, Column 12	1,815,902
16. Total (Line 13 plus Line 14 minus Line 15)	0

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

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	124,174,188	0
2. Cost of cash equivalents acquired	941,852,489	1,394,103,569
3. Accrual of discount	28,770	3,014
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(62,423)
6. Deduct consideration received on disposals	950,780,189	1,269,869,972
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	115,275,258	124,174,188
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	115,275,258	124,174,188

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
210967C	LAKELAND	FL			01/17/2023	7.767	0	5,240,148	143,815,597
0210984	Kansas City	MO			01/12/2023	6.970	20,150,000	0	30,050,000
210945C	MEMPHIS	TN			01/01/2023	8.040	0	101,227	525,214
0599999. Mortgages in good standing - Commercial mortgages-all other							20,150,000	5,341,375	174,390,811
0899999. Total Mortgages in good standing							20,150,000	5,341,375	174,390,811
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							20,150,000	5,341,375	174,390,811

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
210851C	OLIVE BRANCH	MS		07/29/2020	02/17/2023	12,755,047	0	0	0	0	0	12,755,047	12,755,047	0	0	0
0210712	BOSTON	MA		12/01/2016	03/10/2023	50,000,000	0	0	0	0	0	50,000,000	50,000,000	0	0	0
0199999. Mortgages closed by repayment							62,755,047	0	0	0	0	62,755,047	62,755,047	0	0	0
0210821	DALLAS	TX		04/01/2019		0	0	0	0	0	0	0	0	0	0	0
0210897	CARSON	CA		04/22/2021		0	0	0	0	0	0	0	0	0	0	0
0210781	HARTLAND	WI		03/30/2018		47,840	0	0	0	0	0	47,840	47,840	0	0	0
0210792	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0
0210949	COLORADO SPRINGS	CO		01/10/2022		0	0	0	0	0	0	0	0	0	0	0
210753A	EDINA	MINN		09/01/2017		147,304	0	0	0	0	0	147,304	147,304	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		96,360	0	0	0	0	0	96,360	96,360	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		71,802	0	0	0	0	0	71,802	71,802	0	0	0
0210972	SAN ANTONIO	TX		07/21/2022		101,326	0	0	0	0	0	101,326	101,326	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		83,807	0	0	0	0	0	83,807	83,807	0	0	0
0210756	CENTREVILLE	VA		09/01/2017		86,108	0	0	0	0	0	86,108	86,108	0	0	0
0210848	PLANO	TX		04/22/2020		42,080	0	0	0	0	0	42,080	42,080	0	0	0
0210853	KERRVILLE	TX		01/18/2022		43,182	0	0	0	0	0	43,182	43,182	0	0	0
0210937	GAINESVILLE	GA		11/12/2021		0	0	0	0	0	0	0	0	0	0	0

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STATEMENT AS OF MARCH 31, 2023 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					
0210727	CHICAGO	IL		09/21/2016		105,390	0	0	0	0	0	0	105,390	105,390	0	0	0
0210955	GOLETA	CA		02/16/2022		130,916	0	0	0	0	0	0	130,916	130,916	0	0	0
0210701	DES PERES	MO		10/21/2015		89,279	0	0	0	0	0	0	89,279	89,279	0	0	0
0210732	CHARLOTTE	NC		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		52,514	0	0	0	0	0	0	52,514	52,514	0	0	0
210814A	MAPLE VALLEY	WA		01/03/2019		84,709	0	0	0	0	0	0	84,709	84,709	0	0	0
0210944	EAST HAVEN	CT		12/22/2021		65,355	0	0	0	0	0	0	65,355	65,355	0	0	0
0210669	MEQUON	WI		09/30/2014		29,469	0	0	0	0	0	0	29,469	29,469	0	0	0
0210914	PHOENIX	AZ		07/23/2021		43,679	0	0	0	0	0	0	43,679	43,679	0	0	0
210814B	MAPLE VALLEY	WA		01/03/2019		19,576	0	0	0	0	0	0	19,576	19,576	0	0	0
0210556	BUFFALO GROVE	IL		12/01/2016		20,437	0	0	0	0	0	0	20,437	20,437	0	0	0
0210722	GRANITE BAY	CA		06/30/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210938	FORT MILL	SC		12/23/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210896	PHOENIX	AZ		04/23/2021		236,067	0	0	0	0	0	0	236,067	236,067	0	0	0
0210703	WHITE MARSH	MD		12/01/2016		124,438	0	0	0	0	0	0	124,438	124,438	0	0	0
0210962	BELLEVUE	WA		04/07/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210765	POOLER	GA		01/12/2018		127,308	0	0	0	0	0	0	127,308	127,308	0	0	0
0210948	CONCORD	NC		01/28/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210885	AUGUSTA	GA		03/10/2021		140,925	0	0	0	0	0	0	140,925	140,925	0	0	0
0210978	COMMERCE	CA		07/27/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210893	MADISON	WI		05/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210633	E SETAUKET	NY		07/31/2013		63,827	0	0	0	0	0	0	63,827	63,827	0	0	0
0210691	NEWPORT BEACH	CA		12/01/2016		189,707	0	0	0	0	0	0	189,707	189,707	0	0	0
0210919	ARDEN	NC		09/03/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210943	LEWISVILLE	TX		12/16/2021		45,626	0	0	0	0	0	0	45,626	45,626	0	0	0
0210846	MINNEAPOLIS	MN		03/03/2020		272,580	0	0	0	0	0	0	272,580	272,580	0	0	0
0210728	SCOTTSDALE	AZ		12/01/2016		116,958	0	0	0	0	0	0	116,958	116,958	0	0	0
0210888	SEATTLE	WA		04/02/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		168,018	0	0	0	0	0	0	168,018	168,018	0	0	0
0210725	URBANDALE	IA		12/01/2016		181,629	0	0	0	0	0	0	181,629	181,629	0	0	0
0210685	WHITE MARSH	MD		12/01/2016		140,293	0	0	0	0	0	0	140,293	140,293	0	0	0
0210663	DELAFIELD	WI		12/01/2016		43,665	0	0	0	0	0	0	43,665	43,665	0	0	0
0210710	COLLIERVILLE	TN		12/01/2016		149,291	0	0	0	0	0	0	149,291	149,291	0	0	0
0210916	AUSTIN	TX		08/10/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210900	NASHVILLE	TN		05/19/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		93,974	0	0	0	0	0	0	93,974	93,974	0	0	0
0210707	NILES	IL		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210920	ALHAMBRA	CA		09/03/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210915	BOISE	ID		11/12/2021		99,658	0	0	0	0	0	0	99,658	99,658	0	0	0
0210656	TIMONIUM	MD		05/13/2014		101,723	0	0	0	0	0	0	101,723	101,723	0	0	0
0210925	BRIDGETON	MO		09/23/2021		0	0	0	0	0	0	0	0	0	0	0	0
210673B	ST LOUIS	MO		05/15/2019		18,506	0	0	0	0	0	0	18,506	18,506	0	0	0
0210804	DALLAS	TX		10/10/2018		59,878	0	0	0	0	0	0	59,878	59,878	0	0	0
0210980	WARRENVILLE	SC		08/17/2022		76,165	0	0	0	0	0	0	76,165	76,165	0	0	0
0210894	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		144,790	0	0	0	0	0	0	144,790	144,790	0	0	0
0210704	SUNSET HILLS	MO		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210895	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210760	REDMOND	WA		11/08/2017		129,080	0	0	0	0	0	0	129,080	129,080	0	0	0
0210954	SALT LAKE CITY	UT		01/21/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210677	WAYZATA	MN		12/03/2014		148,164	0	0	0	0	0	0	148,164	148,164	0	0	0

STATEMENT AS OF MARCH 31, 2023 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
0210843	MINNEAPOLIS	MINN.		01/07/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210662	FULTON	MD.		12/01/2016		39,116	0	0	0	0	0	0	0	0	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		160,078	0	0	0	0	0	0	0	0	0	0	0
0210868	RANCHO CUCAMONGA	CA.		12/08/2020		117,830	0	0	0	0	0	0	0	0	0	0	0
0210963	ONTARIO	CA.		04/05/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210906	WEST VALLEY CITY	UT.		06/04/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210866	KYLE	TX.		11/05/2020		159,071	0	0	0	0	0	0	0	0	0	0	0
0210430	OAK PARK	IL.		12/08/2005		127,610	0	0	0	0	0	0	0	0	0	0	0
0210683	LAWRENCEVILLE	GA.		12/01/2016		103,367	0	0	0	0	0	0	0	0	0	0	0
0210964	RANCHO MISSION VIEJO	CA.		04/15/2022		0	0	0	0	0	0	0	0	0	0	0	0
210816A	NEW ALBANY	OH.		02/13/2019		68,079	0	0	0	0	0	0	0	0	0	0	0
0210649	DECATUR	AL.		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210678	VISTA	CA.		12/10/2014		62,075	0	0	0	0	0	0	0	0	0	0	0
0210670	FRANKLIN	WI.		12/01/2016		37,327	0	0	0	0	0	0	0	0	0	0	0
0210898	LINTHICUM	MD.		05/07/2021		159,704	0	0	0	0	0	0	0	0	0	0	0
0210890	OLYMPIA	WA.		04/14/2021		44,882	0	0	0	0	0	0	0	0	0	0	0
0210762	OXFORD	OH.		11/01/2017		140,256	0	0	0	0	0	0	0	0	0	0	0
0210740	DENTON	TX.		11/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210849	COLUMBIA	MD.		09/01/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210797	OMAHA	NE.		06/15/2018		94,010	0	0	0	0	0	0	0	0	0	0	0
210816B	NEW ALBANY	OH.		02/13/2019		19,811	0	0	0	0	0	0	0	0	0	0	0
0210860	BUFORD	GA.		10/02/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210958	NEWARK	NJ.		12/29/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210734	JACKSONVILLE	FL.		10/14/2016		53,794	0	0	0	0	0	0	0	0	0	0	0
210690B	W DES MOINES	IA.		08/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210807	GRAPEVINE	TX.		10/12/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210733	HOMEWOOD	AL.		12/01/2016		217,229	0	0	0	0	0	0	0	0	0	0	0
210851C	OLIVE BRANCH	MS.		07/29/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210674	BALA CYNWYD	PA.		12/05/2014		60,884	0	0	0	0	0	0	0	0	0	0	0
0210853	GLEN BURNIE	MD.		05/04/2020		69,210	0	0	0	0	0	0	0	0	0	0	0
0210617	NASHVILLE	TN.		12/26/2012		123,845	0	0	0	0	0	0	0	0	0	0	0
0210942	TULSA	OK.		12/28/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210815	ST PAUL	MINN.		08/30/2019		39,175	0	0	0	0	0	0	0	0	0	0	0
0210889	WEST NEW YORK	NJ.		04/13/2021		62,969	0	0	0	0	0	0	0	0	0	0	0
0210872	NAPERVILLE	IL.		12/28/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210877	SCHAUMBURG	IL.		12/22/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210923	PALM BAY	FL.		09/15/2021		54,269	0	0	0	0	0	0	0	0	0	0	0
0210936	GOODYEAR	AZ.		11/19/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210692	EL CAJON	CA.		07/23/2015		0	0	0	0	0	0	0	0	0	0	0	0
0210869	ST LOUIS	MO.		11/23/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210950	LEWISVILLE	TX.		12/17/2021		91,264	0	0	0	0	0	0	0	0	0	0	0
0210887	FLORISSANT	MO.		04/19/2021		112,881	0	0	0	0	0	0	0	0	0	0	0
0210694	LINCOLN	NE.		08/25/2015		122,777	0	0	0	0	0	0	0	0	0	0	0
0210639	MORRISVILLE	NC.		08/22/2013		76,879	0	0	0	0	0	0	0	0	0	0	0
0210659	FORT COLLINS	CO.		03/20/2014		13,642	0	0	0	0	0	0	0	0	0	0	0
0210763	LOS ANGELES	CA.		01/11/2018		337,714	0	0	0	0	0	0	0	0	0	0	0
0210960	BEDMINSTER	NJ.		03/09/2022		38,079	0	0	0	0	0	0	0	0	0	0	0
0210904	LEAWOOD	KS.		06/15/2021		74,056	0	0	0	0	0	0	0	0	0	0	0
0210873	DRAPER	UT.		01/26/2021		208,299	0	0	0	0	0	0	0	0	0	0	0
0210796	STAMFORD	CT.		07/11/2018		53,697	0	0	0	0	0	0	0	0	0	0	0
0210605	MILFORD	MI.		05/31/2012		135,066	0	0	0	0	0	0	0	0	0	0	0

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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
0210682	GERMANTOWN	MD		03/30/2015		72,953	0	0	0	0	0	0	72,953	72,953	0	0	0
0210769	LAWRENCEVILLE	GA		12/15/2017		0	0	0	0	0	0	0	0	0	0	0	0
0210947	MILWAUKEE	WI		12/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
210967C	LAKELAND	FL		02/17/2023		0	0	0	0	0	0	0	0	0	0	0	0
0210630	VERONA	WI		12/01/2016		66,990	0	0	0	0	0	0	66,990	66,990	0	0	0
0210984	Kansas City	MO		01/12/2023		0	0	0	0	0	0	0	0	0	0	0	0
0210836	MATHEWS	NC		11/18/2019		92,340	0	0	0	0	0	0	92,340	92,340	0	0	0
0210661	HINSDALE	IL		06/26/2014		43,699	0	0	0	0	0	0	43,699	43,699	0	0	0
0210835	CHARLOTTE	NC		11/18/2019		102,059	0	0	0	0	0	0	102,059	102,059	0	0	0
0210979	BAYTOWN	TX		07/28/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210636	DENVER	CO		07/31/2013		0	0	0	0	0	0	0	0	0	0	0	0
0210689	ROCKVILLE	MD		12/01/2016		143,921	0	0	0	0	0	0	143,921	143,921	0	0	0
0210842	FAIRFIELD	CT		01/30/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210758	WESTON	FL		08/23/2017		0	0	0	0	0	0	0	0	0	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		90,281	0	0	0	0	0	0	90,281	90,281	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		81,395	0	0	0	0	0	0	81,395	81,395	0	0	0
0210743	MINNEAPOLIS	MINN		11/21/2016		57,716	0	0	0	0	0	0	57,716	57,716	0	0	0
0210976	HOFFMAN ESTATES	IL		07/06/2022		0	0	0	0	0	0	0	0	0	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		109,197	0	0	0	0	0	0	109,197	109,197	0	0	0
0210697	EDEN PRAIRIE	MINN		10/05/2015		107,953	0	0	0	0	0	0	107,953	107,953	0	0	0
0210930	SAN DIEGO	CA		11/23/2021		60,224	0	0	0	0	0	0	60,224	60,224	0	0	0
0210806	TOLLESON	AZ		09/28/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210863	FULTON	MD		11/02/2020		94,968	0	0	0	0	0	0	94,968	94,968	0	0	0
0210711	BALTIMORE	MD		12/01/2016		217,847	0	0	0	0	0	0	217,847	217,847	0	0	0
0210624	SANDY	UT		06/03/2013		63,694	0	0	0	0	0	0	63,694	63,694	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		65,751	0	0	0	0	0	0	65,751	65,751	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		62,293	0	0	0	0	0	0	62,293	62,293	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		98,753	0	0	0	0	0	0	98,753	98,753	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		119,107	0	0	0	0	0	0	119,107	119,107	0	0	0
0210650	NEWBURGH	NY		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210664	GREENWICH	CT		07/31/2014		70,628	0	0	0	0	0	0	70,628	70,628	0	0	0
0210974	PHOENIX	AZ		08/29/2022		0	0	0	0	0	0	0	0	0	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		142,843	0	0	0	0	0	0	142,843	142,843	0	0	0
0210935	LEXINGTON	SC		10/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		112,236	0	0	0	0	0	0	112,236	112,236	0	0	0
0210891	CALDWELL	ID		05/20/2021		32,071	0	0	0	0	0	0	32,071	32,071	0	0	0
0210713	PORTLAND	OR		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210745	CAMBRIDGE	MA		11/14/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210861	GARDENA	CA		11/10/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		135,907	0	0	0	0	0	0	135,907	135,907	0	0	0
0210747	BOSTON	MA		01/17/2017		66,996	0	0	0	0	0	0	66,996	66,996	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		146,180	0	0	0	0	0	0	146,180	146,180	0	0	0
0210973	SCOTTSDALE	AZ		04/25/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210899	OVERLAND PARK	KS		06/02/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210854	LINCOLN	NE		05/11/2020		86,164	0	0	0	0	0	0	86,164	86,164	0	0	0
0210648	WAXAHACHIE	TX		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210795	CLACKAMAS	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210651	COVENTRY	RI		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		52,803	0	0	0	0	0	0	52,803	52,803	0	0	0
210715B	SEATTLE	WA		03/15/2019		16,246	0	0	0	0	0	0	16,246	16,246	0	0	0
0210970	MCKINNEY	TX		04/26/2022		0	0	0	0	0	0	0	0	0	0	0	0

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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
0210688	DENVER	CO		09/18/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		47,381	0	0	0	0	0	47,381	0	47,381	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		58,883	0	0	0	0	0	58,883	0	58,883	0	0	0
0210729	OLNEY	MD		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210977	KENT	WA		08/11/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210975	FREDERICKSON	WA		07/20/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210847	FARMINGTON	UT		04/14/2020		101,796	0	0	0	0	0	101,796	0	101,796	0	0	0
2107538	EDINA	MIN		04/09/2019		18,218	0	0	0	0	0	18,218	0	18,218	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		148,429	0	0	0	0	0	148,429	0	148,429	0	0	0
0210883	FREMONT	CA		03/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		128,930	0	0	0	0	0	128,930	0	128,930	0	0	0
0210901	VERONA	WI		06/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210828	GARNER	NC		06/07/2019		44,642	0	0	0	0	0	44,642	0	44,642	0	0	0
0210709	URBANDALE	IA		01/22/2016		78,587	0	0	0	0	0	78,587	0	78,587	0	0	0
0210870	CHARLOTTE	NC		12/30/2020		45,947	0	0	0	0	0	45,947	0	45,947	0	0	0
0210785	GREAT NECK	NY		05/09/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		138,141	0	0	0	0	0	138,141	0	138,141	0	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		50,586	0	0	0	0	0	50,586	0	50,586	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		87,515	0	0	0	0	0	87,515	0	87,515	0	0	0
210673A	ST LOUIS	MO		10/09/2014		142,350	0	0	0	0	0	142,350	0	142,350	0	0	0
0210655	HUNT VALLEY	MD		12/01/2016		90,934	0	0	0	0	0	90,934	0	90,934	0	0	0
0210961	LINCOLN	NE		03/18/2022		42,223	0	0	0	0	0	42,223	0	42,223	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		33,791	0	0	0	0	0	33,791	0	33,791	0	0	0
0210841	FAIRFIELD	CT		01/30/2020		0	0	0	0	0	0	0	0	0	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		17,780	0	0	0	0	0	17,780	0	17,780	0	0	0
0210808	LITHIA SPRINGS	GA		10/12/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210714	CHEVY CHASE	MD		05/10/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210632	FULTON	MD		07/25/2013		51,182	0	0	0	0	0	51,182	0	51,182	0	0	0
0210700	ST LOUIS	MO		10/08/2015		37,579	0	0	0	0	0	37,579	0	37,579	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		90,967	0	0	0	0	0	90,967	0	90,967	0	0	0
0210969	CHAPEL HILL	NC		05/11/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		95,907	0	0	0	0	0	95,907	0	95,907	0	0	0
0210971	WALKESHA	WI		05/17/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210850	HEBRON	KY		03/26/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210981	LAS VEGAS	NV		09/01/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210698	MURRAY	UT		10/02/2015		216,628	0	0	0	0	0	216,628	0	216,628	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		96,687	0	0	0	0	0	96,687	0	96,687	0	0	0
0210803	DALLAS	TX		10/10/2018		23,952	0	0	0	0	0	23,952	0	23,952	0	0	0
0210742	KANSAS CITY	MO		12/09/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210832	PORTLAND	OR		09/26/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210882	WHITESTOWN	IN		02/10/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210679	NEEDHAM	MA		12/01/2016		96,977	0	0	0	0	0	96,977	0	96,977	0	0	0
0210886	MANSFIELD	MA		03/15/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		30,677	0	0	0	0	0	30,677	0	30,677	0	0	0
0210686	KNOXVILLE	TN		12/01/2016		63,573	0	0	0	0	0	63,573	0	63,573	0	0	0
0210845	MADISON	WI		03/31/2020		63,420	0	0	0	0	0	63,420	0	63,420	0	0	0
0210956	SAN ANTONIO	TX		01/19/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210748	CONCORD	NH		05/01/2017		51,084	0	0	0	0	0	51,084	0	51,084	0	0	0
0210933	SAN ANTONIO	TX		11/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210820	EDEN PRAIRIE	MIN		03/07/2019		0	0	0	0	0	0	0	0	0	0	0	0
210690A	W DES MOINES	IA		12/01/2016		81,807	0	0	0	0	0	81,807	0	81,807	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0210471	LOVELAND	CO		12/20/2006		68,548	0	0	0	0	0	0	68,548	68,548	0	0	0
2108178	SANDY SPRINGS	GA		02/07/2019		18,743	0	0	0	0	0	0	18,743	18,743	0	0	0
0210833	SEATTLE	WA		12/05/2019		62,878	0	0	0	0	0	0	62,878	62,878	0	0	0
0210757	PAPILLION	NE		08/30/2017		118,402	0	0	0	0	0	0	118,402	118,402	0	0	0
0210787	AUBURN	AL		05/23/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210720	MADISON	WI		06/20/2016		57,313	0	0	0	0	0	0	57,313	57,313	0	0	0
0210790	BEAVERTON	OR		06/26/2018		68,715	0	0	0	0	0	0	68,715	68,715	0	0	0
0210696	BLOOMINGTON	MIN		08/13/2015		199,342	0	0	0	0	0	0	199,342	199,342	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		156,077	0	0	0	0	0	0	156,077	156,077	0	0	0
0210941	EDISON	NJ		12/16/2021		39,565	0	0	0	0	0	0	39,565	39,565	0	0	0
0210912	ROCK HILL	SC		07/08/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210926	OLYMPIA	WA		09/27/2021		67,634	0	0	0	0	0	0	67,634	67,634	0	0	0
0210864	KATY	TX		10/06/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210834	OMAHA	NE		10/30/2019		64,019	0	0	0	0	0	0	64,019	64,019	0	0	0
0210905	UNIVERSITY HIGHTS	OH		06/21/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210705	CARY	NC		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210862	PARLIN	NJ		10/15/2020		194,275	0	0	0	0	0	0	194,275	194,275	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		216,106	0	0	0	0	0	0	216,106	216,106	0	0	0
0210921	CARROLLTON	TX		09/01/2021		51,258	0	0	0	0	0	0	51,258	51,258	0	0	0
2108128	OVERLAND PARK	KS		12/10/2018		40,869	0	0	0	0	0	0	40,869	40,869	0	0	0
0210737	FORT MILL	SC		10/25/2016		176,444	0	0	0	0	0	0	176,444	176,444	0	0	0
0210957	FORT WORTH	TX		01/25/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210902	OAK BROOK	IL		06/02/2021		342,944	0	0	0	0	0	0	342,944	342,944	0	0	0
0210918	PLYMOUTH	MN		08/05/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210909	LAS VEGAS	NV		08/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
210856A	DALLAS	TX		05/11/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210794	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210789	BRASELTON	GA		05/09/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210813	LENEXA	KS		08/30/2019		90,024	0	0	0	0	0	0	90,024	90,024	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		58,588	0	0	0	0	0	0	58,588	58,588	0	0	0
0290010	LONG ISLAND CITY	NY		09/29/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210940	GRESHAM	OR		12/13/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		82,845	0	0	0	0	0	0	82,845	82,845	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		183,700	0	0	0	0	0	0	183,700	183,700	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		256,270	0	0	0	0	0	0	256,270	256,270	0	0	0
0210838	CARROLLTON	TX		12/17/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210857	BALTIMORE	MD		06/02/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210811	PHILADELPHIA	PA		12/20/2018		614,897	0	0	0	0	0	0	614,897	614,897	0	0	0
0210959	OREM	UT		02/28/2022		81,132	0	0	0	0	0	0	81,132	81,132	0	0	0
0210788	PHOENIX	AZ		05/21/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210749	CONCORD	NH		05/01/2017		107,275	0	0	0	0	0	0	107,275	107,275	0	0	0
0210968	DALLAS	TX		03/10/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		57,379	0	0	0	0	0	0	57,379	57,379	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		183,145	0	0	0	0	0	0	183,145	183,145	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		111,056	0	0	0	0	0	0	111,056	111,056	0	0	0
2108108	PHOENIXVILLE	PA		11/29/2018		19,464	0	0	0	0	0	0	19,464	19,464	0	0	0
0210946	LINCOLN	NE		12/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210917	FAIRFIELD	NJ		09/16/2021		54,795	0	0	0	0	0	0	54,795	54,795	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		52,862	0	0	0	0	0	0	52,862	52,862	0	0	0
0210982	TAYLOR	MI		09/29/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210924	CALDWELL	ID		09/02/2021		0	0	0	0	0	0	0	0	0	0	0	0

STATEMENT AS OF MARCH 31, 2023 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
0210928	UNION	NJ		10/06/2021		45,213	0	0	0	0	0	0	45,213	45,213	0	0	0
0210782	ELLICOTT CITY	MD		03/09/2018		72,072	0	0	0	0	0	0	72,072	72,072	0	0	0
0210801	ENGLEWOOD	CO		08/03/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210966	WINSTON-SALEM	NC		03/15/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210913	SPARTANBURG	SC		08/16/2021		184,607	0	0	0	0	0	0	184,607	184,607	0	0	0
0210818	FORT WORTH	TX		02/27/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210751	ASHBURN	VA		05/23/2017		96,357	0	0	0	0	0	0	96,357	96,357	0	0	0
0210684	FULTON	MD		05/13/2015		45,645	0	0	0	0	0	0	45,645	45,645	0	0	0
2108568	DALLAS	TX		04/07/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210865	KYLE	TX		11/05/2020		100,797	0	0	0	0	0	0	100,797	100,797	0	0	0
0210929	OREM	UT		10/13/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210881	CARLSBAD	CA		02/26/2021		0	0	0	0	0	0	0	0	0	0	0	0
210715A	SEATTLE	WA		12/01/2016		92,444	0	0	0	0	0	0	92,444	92,444	0	0	0
0210907	WINSTON-SALEM	NC		06/30/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210840	FAIRFIELD	CT		02/05/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210932	CITY OF INDUSTRY	CA		10/28/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210939	RANCHO MISSION VIEJO	CA		12/17/2021		68,865	0	0	0	0	0	0	68,865	68,865	0	0	0
0210793	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210766	DENVER	CO		12/18/2017		64,916	0	0	0	0	0	0	64,916	64,916	0	0	0
0210805	CHANDLER	AZ		11/01/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210809	POMONA	CA		11/07/2018		33,387	0	0	0	0	0	0	33,387	33,387	0	0	0
0210965	OVERLAND PARK	KS		04/13/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		104,173	0	0	0	0	0	0	104,173	104,173	0	0	0
0210839	COMPTON	CA		12/18/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210681	GRADELL	NJ		12/01/2016		95,278	0	0	0	0	0	0	95,278	95,278	0	0	0
0210911	MCLEAN	VA		08/06/2021		39,068	0	0	0	0	0	0	39,068	39,068	0	0	0
0210736	ALLEN	TX		10/19/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210931	CELEBRATION	FL		10/14/2021		62,145	0	0	0	0	0	0	62,145	62,145	0	0	0
0210927	PHOENIX	AZ		11/09/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210884	AUBURN	WA		04/06/2021		73,350	0	0	0	0	0	0	73,350	73,350	0	0	0
0210706	CHARLESTON	SC		12/11/2015		0	0	0	0	0	0	0	0	0	0	0	0
0210951	BLAINE	MINN		12/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210665	GARDEN CITY	NY		12/01/2016		43,316	0	0	0	0	0	0	43,316	43,316	0	0	0
0210983	PHOENIX	AZ		12/14/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210712	BOSTON	MA		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
210945C	MEMPHIS	TN		01/01/2023		0	0	0	0	0	0	0	0	0	0	0	0
0210880	DALLAS	TX		01/28/2021		106,218	0	0	0	0	0	0	106,218	106,218	0	0	0
0210676	BETHESDA	MD		11/10/2014		0	0	0	0	0	0	0	0	0	0	0	0
0299999. Mortgages with partial repayments						17,626,551	0	0	0	0	0	0	17,626,551	17,626,551	0	0	0
0599999 - Totals						80,381,598	0	0	0	0	0	0	80,381,598	80,381,598	0	0	0

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
46332#-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE		2.B	06/12/2018	2	0	1,096,424	0	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												
727500-00-1	Altas Partners Holding II LP	San Francisco	CA			04/09/2019	3	0	890,025	0	0	1.670
732200-00-1	Altas Partners Holding III LP					01/27/2023		123,748	0	0	0	0.000
722400-00-9	Altas Partners Holdings LP	Wilmington	DE			06/01/2016	3	0	23,227	0	0	0.980
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE			06/28/2017	2	0	119,898	0	0	6.670
731200-00-2	Battery Ventures Select Fnd II	Wilmington	DE			06/27/2022	1	0	1,040,000	0	0	1.000
728900-00-2	Battery Ventures XIII LP	Wilmington	DE			05/12/2020	1	0	58,500	0	0	0.750
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE			05/12/2020	1	0	99,600	0	0	0.750
731300-00-0	Battery Ventures XIV LP	Wilmington	DE			07/20/2022	1	0	1,950,000	0	0	0.920
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE			10/29/2020	3	0	72,411	0	0	1.110
729900-00-1	Butterfly II LP	Wilmington	DE			04/30/2021	3	0	2,989,749	0	0	4.940
726100-00-1	CP Twin Frmly: CP ChromaScape	Wilmington	DE			06/27/2018	3	0	1,615	0	0	2.180
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE			06/12/2020	3	0	223,824	0	0	5.000
717900-00-5	Court Square Capital Part III	Wilmington	DE			07/01/2016	3	0	70,901	0	0	1.010
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX			12/18/2017		0	525,083	0	0	0.340
716200-00-1	Energy Fund XV	Wilmington	DE			07/01/2016		0	155,751	0	0	0.660
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE			07/01/2016	3	0	4,646	0	0	1.190
726000-00-3	Heartwood Partners III Frmly: Capital Partners III	Wilmington	DE			05/30/2018	3	0	39,985	0	0	2.330
732300-00-9	Hill Path Capital Partners III					01/19/2023		479,451	0	0	0	0.000
731400-00-8	Ironwood Capital Ptnrs V	Wilmington	DE			08/18/2022	2	0	202,600	0	0	3.880
728800-00-4	Jade Equity Investors LP	Dover	DE			04/15/2020	3	0	800,827	0	0	0.730
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE			11/27/2018		0	112,813	0	0	0.890
726200-00-9	Littlejohn VI	Wilmington	DE			12/19/2019	3	0	2,623,216	0	0	0.870
721200-00-4	Lovell Mimnick Equity Ptnr IV	Dover	DE			12/01/2015	3	0	116,209	0	0	2.000
727200-00-8	Lovell Mimnick Equity V LLP	Dover	DE			10/25/2019	3	0	1,204,191	0	0	1.200
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE			09/06/2019	3	0	1,053,633	0	0	2.270
732400-00-7	Mirian LP	Wilmington	DE			03/14/2023		20,000,000	0	0	0	0.000
724700-01-8	Monomy Capital Partners III L	Dover	DE			12/18/2017	3	0	4,695	0	0	1.970
730900-00-8	NB Credit Opps Fund II	Newark	DE			12/21/2021	2	0	1,954,983	0	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE			10/13/2017	2	0	49,226	0	0	1.930
727100-00-0	NGP Natural Resources XII	Dover	DE			02/25/2019		0	267,797	0	0	0.240
724500-00-4	New Mountain Investments V LP	Wilmington	DE			11/29/2017	3	0	3,488	0	0	0.410
719800-00-5	New Mountain Partners IV LP	Wilmington	DE			10/14/2016	3	0	192,629	0	0	0.360
729600-00-7	New Mountain Partners VI	Wilmington	DE			03/12/2021	3	0	949,562	0	0	0.080
723200-00-2	Newstone Capital Partners III	Wilmington	DE			12/27/2016	2	0	587,717	0	0	2.430
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE			10/30/2019	2	0	111,751	0	0	4.350
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE			07/01/2016	3	0	28,447	0	0	0.460
725400-00-6	Public Pension Capital LLC	Wilmington	DE			04/26/2018	3	0	907,275	0	0	3.180
731600-00-3	SEP Eiger Aggregator LP	Wilmington	DE			08/25/2022	3	0	41,083	0	0	1.500
730800-00-0	Savano Capital Partners III LP	Wilmington	DE			03/31/2022	1	0	300,000	0	0	4.770
730500-00-6	Spark Capital Growth Fund IV	Wilmington	DE			01/26/2022	1	0	1,500,000	0	0	1.920
731700-00-1	Sumeru Equity Partners Fund IV	Wilmington	DE			09/02/2022	3	0	1,298,857	0	0	2.000
731800-00-9	Summit Partners Gwth Fnd XI-A	Wilmington	DE			09/29/2022	3	0	1,376,424	0	0	0.250
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE			05/28/2021	1	0	136,916	0	0	0.820
722200-00-3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE			05/24/2016	1	0	96,750	0	0	1.160
729200-00-6	The Founders Fund Growth LP	Wilmington	DE			07/15/2020	1	0	550,000	0	0	0.330
729800-00-3	Thoma Bravo XIV LP	Wilmington	DE			04/15/2021	3	0	28,479	0	0	0.056

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE			06/28/2016	3	0	121,039	0	0	0.100
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE			07/15/2016	3	0	64,008	0	0	0.360
720310-00-2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE			07/01/2016	3	0	412,212	0	0	0.500
726600-00-0	Butterfly I LP	Grand Cayman				11/16/2018	3	0	1,280,626	0	0	2.860
723800-00-9	Carlyle Structured Credit	George Town				09/22/2017	2	0	10,099	0	0	3.580
725600-00-1	NCP Fund I LP	Grand Cayman				11/13/2018	3	0	69,024	0	0	2.840
731100-00-4	NCP Fund II LP	Wilmington	DE			06/17/2022	3	0	1,905,634	0	0	3.170
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman				03/18/2020	3	0	55,800	0	0	0.180
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman				01/24/2019	3	0	1,856,468	0	0	0.070
729300-00-4	Vista Foundation Fund IV	Grand Cayman				07/24/2020	3	0	1,825,488	0	0	0.260
1999999	Joint Venture Interests - Common Stock - Unaffiliated							20,603,199	32,364,181	0	0	XXX
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE			11/22/2021			2,139,004	0	0	2.940
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	2,139,004	0	0	XXX
6099999	Total - Unaffiliated							20,603,199	35,599,609	0	0	XXX
6199999	Total - Affiliated							0	0	0	0	XXX
6299999	Totals							20,603,199	35,599,609	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amortiz- ation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
46332#-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	03/31/2023	126,012	0	0	0	0	0	0	126,012	9,508	0	0	0	116,504
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						126,012	0	0	0	0	0	0	126,012	9,508	0	0	0	116,504
720800-00-2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	02/23/2023	2,224,249	0	0	0	0	0	0	2,224,249	287,466	0	0	0	1,936,783
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	01/11/2023	631,369	0	0	0	0	0	0	631,369	365,149	0	0	0	266,220
719500-00-1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	03/30/2023	656,250	0	0	0	0	0	0	656,250	337,500	0	0	0	318,750
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	03/13/2023	4,781	0	0	0	0	0	0	4,781	4,640	0	0	0	141
723500-00-5	Canvas Ventures 2 LP	Wilmington	DE	Income Allocation	05/09/2017	03/31/2023	0	0	0	0	0	0	0	0	(551,404)	0	0	0	551,404
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Income Allocation	06/20/2020	03/31/2023	0	0	0	0	0	0	0	0	(259,469)	0	0	0	259,469
728100-00-9	Northstar Mezz Ptnrs VII Feeder	Wilmington	DE	Income Allocation	10/30/2019	03/31/2023	0	0	0	0	0	0	0	0	(260,630)	0	0	0	260,630
727000-00-2	OP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	02/23/2023	129,903	0	0	0	0	0	0	129,903	0	0	0	0	129,903
726100-00-1	OP Twin Frmlly: CP ChromaScape	Wilmington	DE	Capital Distribution	06/27/2018	03/29/2023	80,757	0	0	0	0	0	0	80,757	0	0	0	0	80,757
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	01/13/2023	342,207	0	0	0	0	0	0	342,207	16,032	0	0	0	326,175
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	02/09/2023	2,192,499	0	0	0	0	0	0	2,192,499	1,343,525	0	0	0	848,974
716200-00-1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	01/06/2023	36,410	0	0	0	0	0	0	36,410	211,949	0	0	0	(175,539)
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	03/09/2023	2,297,789	0	0	0	0	0	0	2,297,789	1,061,174	0	0	0	1,236,615

STATEMENT AS OF MARCH 31, 2023 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	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 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						
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	03/15/2023	296,519	0	0	0	0	0	0	296,519	60,427	0	0	236,092	
731900-00-7	Kingwood Capital Opps Fund II	Wilmington	DE	Capital Distribution	12/22/2022	01/10/2023	91,284	0	0	0	0	0	0	91,284	91,284	0	0	0	
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	02/02/2023	88,203	0	0	0	0	0	0	88,203	88,137	0	0	66	
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	03/03/2023	32,910	0	0	0	0	0	0	32,910	31,267	0	0	1,643	
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	01/06/2023	3,866,840	0	0	0	0	0	0	3,866,840	1,060,000	0	0	2,806,840	
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	01/17/2023	67,117	0	0	0	0	0	0	67,117	0	0	0	67,117	
724700-01-8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	03/17/2023	231,373	0	0	0	0	0	0	231,373	221,027	0	0	10,346	
730000-00-7	Monomoy Capital Partners IV LP	Dover	DE	Capital Distribution	12/09/2021	03/23/2023	135,752	0	0	0	0	0	0	135,752	135,752	0	0	0	
730900-00-8	NB Credit Opps Fund II	Newark	DE	Capital Distribution	12/21/2021	01/17/2023	1,869,172	0	0	0	0	0	0	1,869,172	1,869,172	0	0	0	
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	03/24/2023	1,594,181	0	0	0	0	0	0	1,594,181	1,094,983	0	0	499,198	
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	01/12/2023	191,944	0	0	0	0	0	0	191,944	51,143	0	0	140,801	
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	01/27/2023	866,815	0	0	0	0	0	0	866,815	507,699	0	0	359,116	
724500-00-4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	03/31/2023	14,450,947	0	0	0	0	0	0	14,450,947	2,877,896	0	0	11,573,051	
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	03/17/2023	236,626	0	0	0	0	0	0	236,626	247,770	0	0	(11,144)	
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	01/03/2023	8,317	0	0	0	0	0	0	8,317	0	0	0	8,317	
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/27/2023	2,691,022	0	0	0	0	0	0	2,691,022	2,391,619	0	0	299,403	
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	01/30/2023	4,745,679	0	0	0	0	0	0	4,745,679	989,344	0	0	3,756,335	
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	02/21/2023	952,159	0	0	0	0	0	0	952,159	331,896	0	0	620,263	
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/03/2023	1,911	0	0	0	0	0	0	1,911	0	0	0	1,911	
87289B-AH-7	TCP DLF VIII 2018 CLO LLS Sub Note	Wilmington	DE	Capital Distribution	12/31/2021	03/28/2023	84,627	0	0	0	0	0	0	84,627	0	0	0	84,627	
725200-00-0	Tennenbaum Capital Prtnr VIII	Wilmington	DE	Capital Distribution	03/22/2018	01/05/2023	58,494	0	0	0	0	0	0	58,494	0	0	0	58,494	
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	Capital Distribution	12/22/2021	01/24/2023	351,698	0	0	0	0	0	0	351,698	0	0	0	351,698	
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	02/10/2023	24,145	0	0	0	0	0	0	24,145	(41,033)	0	0	65,178	
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	03/31/2023	156,095	0	0	0	0	0	0	156,095	94,482	0	0	61,613	
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	01/11/2023	988,424	0	0	0	0	0	0	988,424	130,734	0	0	857,690	
720310-00-2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	02/10/2023	926,077	0	0	0	0	0	0	926,077	427,453	0	0	498,624	
722700-00-2	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	01/20/2023	21,518	0	0	0	0	0	1,259	21,518	0	(1,259)	(1,259)	21,518	
723800-00-9	Carlyle Structured Credit	George Town		Capital Distribution	09/22/2017	02/16/2023	137,837	0	0	0	0	0	0	137,837	125,175	0	0	12,662	
725600-00-1	NCP Fund I LP	Grand Cayman		Capital Distribution	11/13/2018	01/11/2023	7,016,531	0	0	0	0	0	0	7,016,531	1,586,397	0	0	5,430,134	
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Capital Distribution	01/24/2019	02/28/2023	1,751,417	0	0	0	0	0	0	1,751,417	1,751,417	0	0	0	
1999999	Joint Venture Interests - Common Stock - Unaffiliated						52,531,848	0	0	0	0	0	1,259	52,531,848	18,679,973	(1,259)	0	(1,259)	33,851,875
725100-00-2	MRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	03/30/2023	900,000	0	0	0	0	0	0	900,000	1,035,244	0	0	(135,244)	
2099999	Joint Venture Interests - Common Stock - Affiliated						900,000	0	0	0	0	0	0	900,000	1,035,244	0	0	0	(135,244)
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	03/13/2023	75,439	0	0	0	0	0	0	75,439	108,805	0	0	(33,366)	
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/21/2015	01/31/2023	62,396	0	0	0	0	0	0	62,396	(19,796)	0	0	82,192	
2199999	Joint Venture Interests - Real Estate - Unaffiliated						137,835	0	0	0	0	0	0	137,835	89,009	0	0	0	48,826
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	01/13/2023	68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	
5899999	Any Other Class of Assets - Unaffiliated						68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	
6099999	Total - Unaffiliated						52,864,481	0	0	0	0	1,259	52,864,481	18,847,276	(1,259)	0	(1,259)	34,017,205	
6199999	Total - Affiliated						900,000	0	0	0	0	0	0	900,000	1,035,244	0	0	0	(135,244)
6299999	Totals						53,764,481	0	0	0	0	1,259	53,764,481	19,882,520	(1,259)	0	(1,259)	33,881,961	

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376U-JJ-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		03/01/2023	Interest Capitalization		28,240	28,240	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		03/01/2023	Interest Capitalization		46,667	46,667	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		03/01/2023	Interest Capitalization		50,335	50,335	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		02/01/2023	Interest Capitalization		6,664	6,664	0	1.A
91282C-GG-0	US TREASURY N/B 4.125% 01/31/25		02/07/2023	Deutsche Bank		4,248,949	4,275,000	3,897	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						4,380,855	4,406,906	3,897	XXX
13063D-3T-3	CALIFORNIA ST 5.200% 03/01/43		03/23/2023	Blackrock		4,813,056	4,800,000	8,320	1.C FE
452152-BM-2	ILLINOIS ST 6.630% 02/01/35		03/23/2023	Western Asset		3,006,497	2,843,077	29,322	1.G FE
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		03/30/2023	Western Asset		4,997,257	4,819,286	84,241	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,816,810	12,462,363	121,883	XXX
02765U-EK-6	AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/50		03/23/2023	Western Asset		2,370,332	1,740,000	16,411	1.F FE
20281P-CT-7	CMMLTH FING AUTH PA 6.218% 06/01/39		03/30/2023	Western Asset		2,908,202	2,680,000	56,473	1.E FE
20281P-KG-6	CMMLTH FING AUTH PA 4.144% 06/01/38		03/24/2023	Western Asset		1,190,042	1,280,000	17,239	1.E FE
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL 5.130% 02/01/35		03/24/2023	Blackrock		4,852,790	4,750,000	3,384	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,321,366	10,450,000	93,507	XXX
13080S-E3-4	CALIFORNIA STWD CMNTYS DEV AUT 2.140% 04/01/30		03/02/2023	Blackrock		2,815,920	3,600,000	33,170	1.G FE
16772S-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		03/31/2023	Western Asset		1,529,607	1,325,000	31,232	1.C FE
16772T-B7-0	CHICAGO IL WSTWTR TRANSMISSION 6.042% 01/01/39		03/30/2023	Western Asset		4,942,444	4,580,000	69,812	1.C FE
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/40		03/31/2023	Western Asset		2,223,580	2,000,000	42,367	1.C FE
249182-AQ-9	DENVER CITY & CNTY CO ARPT REV 6.414% 11/15/39		03/31/2023	Western Asset		461,288	400,000	9,906	1.D FE
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		03/01/2023	Interest Capitalization		92,693	92,693	0	1.A
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		01/01/2023	Interest Capitalization		12,712	12,712	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		03/01/2023	Interest Capitalization		44,330	44,330	0	1.A
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		03/01/2023	Interest Capitalization		155,410	155,410	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		03/01/2023	Interest Capitalization		109,729	109,729	0	1.A
646136-6R-7	NEW JERSEY ST TRANSPRTN TRUST 4.081% 06/15/39		02/17/2023	Western Asset		1,294,110	1,500,000	11,393	1.G FE
64985T-DM-0	NEW YORK ST URBAN DEV CORP SAL 2.590% 03/15/35		03/31/2023	Blackrock		1,643,752	2,050,000	2,802	1.B FE
67232S-N9-4	OAKLAND CA UNIF SCH DIST ALAME 2.674% 08/01/33		03/31/2023	Blackrock		661,784	800,000	3,744	1.E FE
79467B-FT-7	SALES TAX SECURITIZATION CORP 5.293% 01/01/41		03/08/2023	Western Asset		1,463,940	1,500,000	8,381	1.C FE
798136-YE-1	SAN JOSE CA ARPT REVENUE 2.910% 03/01/35		03/09/2023	Blackrock		392,730	500,000	485	1.F FE
86657M-BK-1	SUMTER LANDING FL CDD RECREAT 4.172% 10/01/47		02/17/2023	Western Asset		4,361,378	4,960,000	81,048	1.E FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/35		03/10/2023	Blackrock		640,000	640,000	0	1.A FE
88258M-AB-1	TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/41		03/10/2023	Western Asset		1,020,000	1,020,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						23,865,407	25,289,874	294,340	XXX
00109L-AA-1	ADT SEC CORP 4.125% 08/01/29		03/28/2023	Various		1,518,555	1,750,000	5,242	3.C FE
00206R-DJ-8	AT&T INC 4.500% 03/09/48		03/22/2023	Western Asset		240,937	280,000	525	2.B FE
00206R-KH-4	AT&T INC 2.250% 02/01/32		03/30/2023	Western Asset		974,060	1,200,000	4,500	2.B FE
00287Y-BX-6	ABBVIE INC 3.200% 11/21/29		03/23/2023	Western Asset		1,002,550	1,120,000	11,335	2.A FE
00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		03/22/2023	Western Asset		545,793	640,000	7,877	2.A FE
003000-AA-4	ABERCROMBIE & FITCH MANA 8.750% 07/15/25		03/06/2023	Jefferies & Co		503,680	500,000	6,441	3.B FE
00914A-AK-8	AIR LEASE CORP 3.125% 12/01/30		03/03/2023	Blackrock		6,480,809	7,850,000	62,153	2.B FE
00914A-AQ-5	AIR LEASE CORP 2.100% 09/01/28		03/30/2023	Western Asset		1,877,486	2,240,000	3,677	2.B FE
00914A-AS-1	AIR LEASE CORP 2.875% 01/15/32		03/30/2023	Various		7,320,890	8,893,000	37,179	2.B FE
00914A-AU-6	AIR LEASE CORP 5.300% 02/01/28		01/10/2023	Various		2,467,875	2,500,000	0	2.B FE
013092-AB-7	ALBERTSONS COS/SAFEGWAY 5.875% 02/15/28		02/27/2023	MarketAxess		242,555	250,000	653	3.C FE
01309Q-AA-6	ALBERTSONS COS/SAFEGWAY 6.500% 02/15/28		03/09/2023	Various		992,770	1,000,000	2,708	3.C FE
015271-BA-6	ALEXANDRIA REAL ESTATE E 4.750% 04/15/35		02/02/2023	Goldman Sachs & Company		997,410	1,000,000	0	2.A FE

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STATEMENT AS OF MARCH 31, 2023 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
019736-AG-2	Allison Transmission Inc 3.750% 01/30/31		03/28/2023	Various		1,245,270	1,500,000	4,453	3.B FE
02005N-BS-8	ALLY FINANCIAL INC 6.700% 02/14/33		02/08/2023	Morgan Stanley DWD		978,180	1,000,000	0	3.A FE
02209S-BD-4	Altria Group Inc 4.800% 02/14/29		03/28/2023	ATHENE		989,778	1,000,000	5,867	2.B FE
02528B-AE-4	American Credit Acceptance Re SERIES 20211 CLASS C 0.830% 03/15/27		03/24/2023	Deutsche Bank		757,012	769,272	266	1.A FE
02529W-AC-1	American Credit Acceptance Re SERIES 20202 CLASS C 3.880% 04/13/26		03/27/2023	Goldman Sachs & Company		722,514	727,402	1,254	1.A FE
031162-DP-2	Amgen Inc 5.150% 03/02/28		02/17/2023	Blackrock		1,501,575	1,500,000	0	2.A FE
031162-DQ-0	Amgen Inc 5.250% 03/02/30		03/30/2023	Western Asset		2,305,885	2,280,000	6,924	2.A FE
031162-DR-8	Amgen Inc 5.250% 03/02/33		03/30/2023	Western Asset		2,907,738	2,900,000	6,125	2.A FE
031162-DT-4	Amgen Inc 5.650% 03/02/53		03/24/2023	Blackrock		516,645	500,000	2,040	2.A FE
031652-BK-5	AMKOR TECHNOLOGY INC 6.625% 09/15/27		03/28/2023	Various		1,498,688	1,500,000	36,622	3.B FE
035240-AM-2	ANHEUSER-BUSCH INBEV WOR 4.375% 04/15/38		02/16/2023	Western Asset		902,770	1,000,000	15,313	2.A FE
03789X-AF-5	Applebees/IHOP Funding LLC SERIES 20231A CLASS A2 7.824% 03/05/53		03/31/2023	Various		3,034,883	3,000,000	0	2.B FE
03966V-AB-3	ARCONIC CORP 6.000% 05/15/25		03/28/2023	Various		1,585,459	1,600,000	28,775	3.A FE
03969Y-AC-2	ARDAGH METAL PACKAGING 6.000% 06/15/27		02/17/2023	Citigroup Global		2,910,000	3,000,000	33,500	3.B FE
04433L-AA-0	ASHLAND LLC 3.375% 09/01/31		03/09/2023	Various		1,155,459	1,450,000	19,631	3.A FE
045054-AQ-6	Ashtead Capital 5.550% 05/30/33		01/24/2023	JP Morgan		1,995,340	2,000,000	0	2.C FE
053484-AD-3	AVALONBAY COMMUNITIES 5.000% 02/15/33		02/22/2023	Western Asset		1,403,438	1,400,000	14,556	1.G FE
05352T-AB-5	AVANTOR FUNDING INC 3.875% 11/01/29		02/21/2023	JP Morgan		341,252	400,000	4,822	3.C FE
05565E-BS-3	BMW US Capital 2.550% 04/01/31		02/17/2023	Blackrock		2,519,130	3,000,000	29,963	1.F FE
05565E-BX-2	BMW US Capital 1.950% 08/12/31		02/16/2023	Blackrock		2,990,238	3,765,000	1,835	1.F FE
058498-AW-6	Ball Corp 2.875% 08/15/30		03/28/2023	JP Morgan		1,066,651	1,350,000	1,601	3.A FE
06051G-GR-4	Bank of America Corp 3.593% 07/21/28		02/02/2023	Direct		2,500,000	2,500,000	2,745	1.G FE
07274N-AQ-6	BAYER US FINANCE II LLC 4.875% 06/25/48		02/16/2023	Blackrock		6,693,680	7,610,000	57,709	2.B FE
073096-AF-6	Bayport Polymers LLC 5.050% 02/15/33		02/15/2023	Direct-Private Placement		8,000,000	8,000,000	0	1.E PL
073096-B*-9	Bayport Polymers LLC 5.150% 02/15/35		02/15/2023	Direct-Private Placement		12,000,000	12,000,000	0	1.E PL
090572-AQ-1	Bio Rad Laboratories Inc 3.700% 03/15/32		02/16/2023	Blackrock		2,792,808	3,160,000	50,665	2.B FE
09261B-AK-6	BLACKSTONE HOLDINGS FINA 6.200% 04/22/33		03/01/2023	Western Asset		1,847,304	1,800,000	34,858	1.E FE
09739D-AD-2	BOISE CASCADE COMPANY 4.875% 07/01/30		03/27/2023	Various		654,368	750,000	8,396	3.C FE
10112R-BB-9	BOSTON PROPERTIES LP 3.400% 06/21/29		02/16/2023	Blackrock		2,551,737	2,930,000	16,603	2.A FE
11135F-BV-2	BROADCOM INC 4.926% 05/15/37		02/16/2023	Western Asset		879,120	1,000,000	13,136	2.C FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		03/24/2023	Blackrock		1,923,984	2,000,000	3,719	2.B FE
125523-AK-6	Cigna Corp 4.900% 12/15/48		03/22/2023	Western Asset		236,183	250,000	3,369	2.A FE
125523-CL-2	CIGNA GROUP/THE 2.400% 03/15/30		03/30/2023	Western Asset		1,773,835	2,080,000	10,131	2.A FE
12653C-AJ-7	CNX RESOURCES CORP 6.000% 01/15/29		03/06/2023	Jefferies & Co		231,245	250,000	2,208	3.B FE
12653C-AK-4	CNX RESOURCES CORP 7.375% 01/15/31		01/10/2023	Morgan Stanley DWD		986,500	1,000,000	21,715	3.B FE
126650-DT-4	CVS Health Corp 5.125% 02/21/30		03/30/2023	Western Asset		645,389	640,000	3,827	2.B FE
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		03/01/2023	Interest Capitalization		24	24	0	3.C FM
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		02/02/2023	Direct		7,025,326	5,876,250	121,763	2.B FE
14040H-CT-0	Capital One Financial 5.268% 05/10/33		01/11/2023	UBS		4,741,050	5,000,000	46,095	2.A FE
14040H-CY-9	Capital One Financial 5.817% 02/01/34		01/25/2023	Various		6,028,320	6,000,000	0	2.A FE
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LL SERIES 20151A CLASS A1R 6.348% 10/15/31		02/02/2023	Wells Fargo		492,500	500,000	1,762	1.A FE
14315P-AF-2	CarMax Auto Owner Trust SERIES 20193 CLASS B 2.500% 04/15/25		03/27/2023	Mitsubishi		118,120	120,000	117	1.A FE
14317H-AB-7	CarMax Auto Owner Trust SERIES 20222 CLASS A2A 2.810% 05/15/25		03/27/2023	JP Morgan		357,372	360,783	394	1.A FE
144285-AL-7	Carpenter Technology 6.375% 07/15/28		03/27/2023	Various		551,536	572,000	5,637	3.B FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		02/07/2023	MarketAxess		3,777,960	4,000,000	27,750	2.C FE
153527-AN-6	Central Garden & Pet Company 4.125% 10/15/30		03/27/2023	Various		1,778,586	2,100,000	33,590	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORI 4.000% 03/15/31		02/21/2023	JP Morgan		1,020,396	1,200,000	21,067	3.B FE
161175-BK-9	Charter Comm Opt LLC/Cap 4.200% 03/15/28		02/22/2023	Western Asset		3,333,210	3,600,000	65,730	2.C FE

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STATEMENT AS OF MARCH 31, 2023 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
161175-CA-0	Charter Comm Opt LLC/Cap 3.900% 06/01/52		02/22/2023	Western Asset		317,380	500,000	4,496	2.C FE
161175-CJ-1	Charter Comm Opt LLC/Cap 4.400% 04/01/33		02/16/2023	Western Asset		1,731,880	2,000,000	34,222	2.C FE
169905-AG-1	Choice Hotels Intl Inc 3.700% 01/15/31		02/07/2023	Various		10,330,626	11,650,000	26,224	2.C FE
171239-AG-1	CHUBB INA HOLDINGS INC 1.375% 09/15/30		03/30/2023	Western Asset		597,103	740,000	387	1.F FE
171779-AL-5	CIENA Corporation 4.000% 01/31/30		03/09/2023	Various		1,352,572	1,350,000	4,006	3.B FE
184496-AQ-0	Clean Harbors Inc 6.375% 02/01/31		02/27/2023	Various		499,700	500,000	1,638	3.C FE
20030N-CK-5	Comcast Corp 4.000% 03/01/48		02/22/2023	Western Asset		1,144,327	1,400,000	26,544	1.G FE
200339-EX-3	Comerica Bank 5.332% 08/25/33		01/17/2023	Pierpont		9,091,020	9,139,000	194,917	2.A FE
201723-AQ-6	Commercial Metals 4.125% 01/15/30		03/27/2023	Various		2,234,834	2,550,000	13,395	3.A FE
212015-AV-3	Continental Resources Inc 2.875% 04/01/32		02/22/2023	Western Asset		1,143,820	1,500,000	16,891	2.C FE
226373-AT-5	CRESTWOOD MIDSTREAM PART 7.375% 02/01/31		03/06/2023	Various		4,504,235	4,500,000	4,712	3.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD US 6.750% 05/15/28		02/28/2023	Various		2,393,625	2,500,000	37,969	3.C FE
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		02/28/2023	Various		4,161,408	5,196,225	1,765	2.B FE
233853-AQ-3	DAIMLER TRUCKS FINAN NA 5.125% 01/19/28		02/16/2023	Blackrock		5,521,263	5,570,000	25,374	2.A FE
235825-AJ-5	DANA HOLDING CORP 4.500% 02/15/32		03/06/2023	Jefferies & Co		204,725	250,000	719	3.C FE
237266-AH-4	Darling International Inc 5.250% 04/15/27		03/27/2023	Various		3,179,221	3,300,000	63,292	3.A FE
246688-AF-2	Delhaize America Inc 9.000% 04/15/31		01/05/2023	Morgan Stanley DWD		5,386,220	4,424,000	92,904	2.A FE
24703D-BL-4	DELL INT LLC / EMC CORP 5.750% 02/01/33		01/09/2023	Various		1,996,580	2,000,000	0	2.B FE
251526-CP-2	Deutsche Bank NY 2.311% 11/16/27		03/02/2023	Blackrock		7,446,826	8,600,000	60,728	2.A FE
251526-CS-6	Deutsche Bank NY 6.720% 01/18/29		03/09/2023	Blackrock		7,089,899	6,970,000	55,050	2.A FE
251799-AA-0	DEVON ENERGY CORPORATION 7.950% 04/15/32		03/30/2023	Western Asset		3,839,854	3,340,000	109,220	2.B
25179M-AL-7	Devon Energy Corp 5.600% 07/15/41		03/22/2023	Western Asset		376,740	400,000	4,293	2.B FE
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		03/30/2023	Various		3,012,920	2,870,000	7,056	2.B FE
25278X-AW-9	DIAMONDBACK ENERGY INC 6.250% 03/15/33		02/22/2023	Western Asset		492,635	500,000	6,163	2.B FE
25389J-AT-3	DIGITAL REALTY TRUST LP 4.450% 07/15/28		03/24/2023	Blackrock		2,681,784	2,800,000	25,266	2.B FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		01/06/2023	Guggenheim		3,243,857	3,408,000	29,224	2.A FE
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		02/23/2023	Mitsubishi		604,177	679,000	2,214	2.A FE
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211 3.151% 04/25/51		02/23/2023	Mitsubishi		164,177	196,500	550	2.A FE
262108-AE-3	Drive Auto Receivables Trust SERIES 20211 CLASS C 1.020% 06/15/27		03/24/2023	Barclays Capital		2,159,131	2,201,090	811	1.A FE
26442E-AJ-9	DUKE ENERGY OHIO INC 5.250% 04/01/33		03/30/2023	Western Asset		1,794,683	1,760,000	2,123	1.F FE
26442E-AK-6	DUKE ENERGY OHIO INC 5.650% 04/01/53		03/22/2023	Western Asset		165,466	160,000	50	1.F FE
26875P-AU-5	EOG Resources Inc 4.375% 04/15/30		03/30/2023	Western Asset		892,928	900,000	17,889	1.G FE
26884L-AL-3	EQT CORP 5.000% 01/15/29		02/22/2023	Western Asset		2,361,425	2,500,000	12,708	2.C FE
283677-AX-0	El Paso Electric 7.500% 03/15/38		01/10/2023	Keybank Capital Markets		272,010	250,000	6,094	2.B FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC 6.400% 08/28/28		02/21/2023	JP Morgan		475,495	500,000	15,556	4.A FE
28622H-AB-7	ELEVANCE HEALTH INC 4.750% 02/15/33		03/30/2023	Western Asset		3,109,172	3,100,000	13,907	2.B FE
28622H-AC-5	ELEVANCE HEALTH INC 5.125% 02/15/53		03/22/2023	Western Asset		236,635	240,000	1,572	2.B FE
29277V-AA-4	ENTERGY NEW ORLEANS STORM REC SERIES 20151 CLASS A 2.670% 06/01/27		01/31/2023	RBC Capital Markets		104,440	107,415	486	1.B FE
29379V-AT-0	Enterprise Products Oper 5.950% 02/01/41		03/22/2023	Western Asset		1,281,526	1,240,000	5,408	2.A FE
29444U-BH-8	Equinix Inc 2.150% 07/15/30		03/24/2023	Blackrock		902,990	1,100,000	4,796	2.B FE
30303M-BH-8	Facebook Inc 3.850% 08/15/32		03/23/2023	Western Asset		1,772,722	1,940,000	4,094	1.E FE
31620M-AU-0	Fidelity National Information 4.500% 08/15/46		03/03/2023	Blackrock		839,234	1,050,000	2,888	2.B FE
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		02/16/2023	Blackrock		5,571,833	5,850,000	32,906	2.B FE
33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		03/30/2023	Western Asset		3,120,323	3,060,000	8,751	1.G FE
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53		03/22/2023	Western Asset		916,144	900,000	1,066	1.G FE
33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C 2.240% 01/15/26		03/30/2023	Barclays Capital		390,731	396,021	444	1.A FE
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		03/30/2023	Wells Fargo		1,003,438	1,000,000	3,075	1.A FE
344849-AA-2	Foot Locker Inc 4.000% 10/01/29		03/06/2023	Jefferies & Co		208,158	250,000	4,361	3.B FE

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STATEMENT AS OF MARCH 31, 2023 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
34501*-AD-5	NFL Trust XV 5.570% 10/05/35		03/28/2023	Direct-Private Placement		2,000,000	2,000,000	0	1.F FE
34501*-AE-3	NFL Trust XV 5.670% 10/05/38		03/28/2023	Direct-Private Placement		4,000,000	4,000,000	0	1.F FE
35671D-BJ-3	Freeport McMoran Inc 5.400% 11/14/34		03/08/2023	Western Asset		2,186,612	2,300,000	35,970	2.C FE
359694-AB-2	HB Fuller Company 4.000% 02/15/27		03/28/2023	JP Morgan		1,045,583	1,150,000	2,050	3.C FE
366651-AC-1	GARTNER INC 4.500% 07/01/28		02/27/2023	Janney Montgomery		230,443	250,000	1,875	3.A FE
37045V-AQ-3	General Motors Co 5.400% 04/01/48		03/24/2023	Blackrock		683,472	800,000	21,240	2.C FE
37255L-AA-5	ENACT HOLDINGS INC 6.500% 08/15/25		03/31/2023	Various		3,701,113	3,750,000	70,688	3.A FE
375558-BD-4	Gilead Sciences Inc 4.750% 03/01/46		03/22/2023	Western Asset		227,573	240,000	728	2.A FE
375558-BY-8	Gilead Sciences Inc 1.650% 10/01/30		03/30/2023	Western Asset		590,674	720,000	2,618	2.A FE
378272-AY-4	GLENORE FUNDING LLC 2.500% 09/01/30		03/30/2023	Western Asset		2,514,587	3,040,000	4,878	2.A FE
38016L-AA-3	GO DADDY OPCO/FINCO 5.250% 12/01/27		02/21/2023	JP Morgan		233,880	250,000	2,990	3.C FE
38141G-WL-4	Goldman Sachs Group Inc 3.691% 06/05/28		03/28/2023	ATHENE		1,032,414	1,090,000	12,628	2.A FE
403949-AC-4	HF SINCLAIR CORP 4.500% 10/01/30		01/18/2023	Stifel, Nicolaus and Co		2,272,025	2,500,000	34,063	2.C FE
404119-BV-0	HCA Inc 5.500% 06/15/47		02/02/2023	Direct		164,005	125,000	898	2.C FE
42250P-AE-3	HEALTHPEAK PROPERTIES 5.250% 12/15/32		02/16/2023	Blackrock		2,786,846	2,810,000	13,933	2.A FE
428102-AE-7	HESS MIDSTREAM OPERATION 4.250% 02/15/30		03/28/2023	Various		1,289,383	1,500,000	6,405	3.A FE
432833-AN-1	HILTON DOMESTIC OPERATIN 3.625% 02/15/32		03/09/2023	Various		1,081,588	1,350,000	1,591	3.B FE
435765-AJ-1	HOLLY NRG PRTRN/FIN CORP 6.375% 04/15/27		03/27/2023	Millennium Advisors		978,680	1,000,000	29,042	3.A FE
438516-CK-0	Honeywell International Inc 5.000% 02/15/33		03/30/2023	Western Asset		1,004,989	960,000	5,867	1.F FE
444859-BV-3	HUMANA INC 5.875% 03/01/33		02/16/2023	Western Asset		1,036,340	1,000,000	14,524	2.C FE
451102-BO-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		02/17/2023	Various		2,362,990	2,400,000	26,492	3.C FE
458140-CH-1	Intel Corp 5.625% 02/10/43		03/09/2023	Blackrock		487,415	500,000	2,578	1.F FE
45866F-AX-2	INTERCONTINENTALEXCHANGE 4.950% 06/15/52		02/22/2023	Western Asset		1,182,463	1,250,000	11,447	1.G FE
459200-KY-6	IBM Corp 4.750% 02/06/33		03/24/2023	Blackrock		995,280	1,000,000	6,861	1.G FE
460599-AE-3	International Game Tech 5.250% 01/15/29		03/28/2023	JP Morgan		1,165,898	1,250,000	8,276	3.A FE
46188B-AC-6	INVITATION HOMES OP 2.700% 01/15/34		03/24/2023	Blackrock		1,706,298	2,200,000	12,045	2.B FE
46285M-AA-8	IRON MOUNTAIN INFO MGMT 5.000% 07/15/32		03/28/2023	Various		1,057,330	1,250,000	22,569	3.C FE
465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		01/10/2023	JP Morgan		2,491,016	2,500,000	11,458	1.A FE
466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A21 3.445% 02/26/52		03/01/2023	Guggenheim		717,412	813,400	623	2.B FE
46647P-CJ-3	JPMORGAN CHASE & CO 2.069% 06/01/29		03/09/2023	Blackrock		499,812	595,000	3,488	1.E FE
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		03/30/2023	Western Asset		1,185,624	1,200,000	11,134	1.E FE
46666K-BA-6	KB Home 7.250% 07/15/30		03/06/2023	Jefferies & Co		248,720	250,000	2,668	3.B FE
49177J-AE-2	KENVUE INC 5.050% 03/22/28		03/30/2023	Western Asset		153,923	150,000	231	1.E FE
49177J-AJ-1	KENVUE INC 4.900% 03/22/33		03/30/2023	Western Asset		1,150,650	1,120,000	1,024	1.E FE
49177J-AN-2	KENVUE INC 5.050% 03/22/53		03/22/2023	Western Asset		409,756	400,000	112	1.E FE
49327M-3H-5	Key Bank NA 5.000% 01/26/33		01/23/2023	Keybank Capital Markets		4,975,900	5,000,000	0	1.G FE
49327V-2C-7	Key Bank NA 4.900% 08/08/32		01/11/2023	LBS		1,907,260	2,000,000	42,194	2.A FE
494550-BU-9	Kinder Morgan Ener Part 5.500% 03/01/44		03/27/2023	Blackrock		749,485	810,000	3,465	2.B FE
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375% 06/01/46		03/24/2023	Blackrock		521,706	600,000	8,531	2.B FE
50212Y-AD-6	LPL HOLDINGS INC 4.000% 03/15/29		03/28/2023	JP Morgan		222,778	250,000	417	3.B FE
505742-AM-8	LADDER CAP FIN LLLP/CORP 4.250% 02/01/27		02/15/2023	Morgan Stanley DWD		880,150	1,000,000	1,889	3.B FE
513075-BW-0	LAMAR MEDIA CORP 4.875% 01/15/29		02/27/2023	Janney Montgomery		500,000	500,000	11,240	3.C FE
513272-AE-4	LAMB WESTON HLD 4.375% 01/31/32		02/21/2023	Various		2,074,504	2,400,000	6,587	3.C FE
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		03/06/2023	Various		1,197,878	1,400,000	9,834	3.C FE
52532X-AF-2	LEIDOS INC 4.375% 05/15/30		01/18/2023	Mesirow Capital Markets		4,692,000	5,000,000	39,497	2.C FE
52532X-AJ-4	LEIDOS INC 5.750% 03/15/33		02/16/2023	Blackrock		7,213,927	7,265,000	0	2.C FE
532457-CG-1	Lilly (Eli) & Co 4.875% 02/27/53		03/22/2023	Western Asset		263,895	260,000	707	1.F FE
539830-BW-8	Lockheed Martin 5.250% 01/15/33		03/30/2023	Western Asset		2,458,243	2,320,000	25,060	1.G FE

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STATEMENT AS OF MARCH 31, 2023 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
54627R-AS-9	LOUISIANA ST LOCAL GOVT ENVRM 5.048% 12/01/34		03/31/2023	Blackrock		912,618	900,000	631	1.A FE
546347-AM-7	Louisiana Pacific 3.625% 03/15/29		03/28/2023	JP Morgan		631,313	750,000	22,639	3.A FE
548661-EL-7	Lowe's Companies Inc 5.000% 04/15/33		02/16/2023	Western Asset		971,930	1,000,000	1,133	2.A FE
55261F-AR-5	M&T Bank Corp 5.053% 01/27/34		01/25/2023	Various		4,001,560	4,000,000	0	1.G FE
552848-AG-8	MGIC Investment Corp 5.250% 08/15/28		02/21/2023	JP Morgan		1,011,307	1,100,000	1,283	2.C FE
55336V-BV-1	MPLX LP 5.000% 03/01/33		03/30/2023	Various		8,256,655	8,500,000	18,542	2.B FE
55336V-BW-9	MPLX LP 5.650% 03/01/33		03/22/2023	Western Asset		227,460	240,000	1,695	2.B FE
55354G-AK-6	MSCI Inc Class A 3.625% 09/01/30		02/15/2023	Morgan Stanley DWD		856,400	1,000,000	16,715	2.C FE
571748-BN-1	Marsh & McLennan 2.250% 11/15/30		03/24/2023	Blackrock		1,013,064	1,200,000	9,975	2.A FE
571903-BL-6	Marriott International 4.900% 04/15/29		03/23/2023	Blackrock		291,259	295,000	0	2.B FE
57665R-AN-6	MATCH GROUP HLD II LLC 4.625% 06/01/28		03/27/2023	Various		1,579,453	1,750,000	20,459	3.C FE
58769J-AG-2	MERCEDES-BENZ FIN NA 4.800% 03/30/28		03/30/2023	Western Asset		149,940	150,000	60	1.G FE
59217G-EG-0	MET LIFE GLOB FUNDING I 2.950% 04/09/30		03/30/2023	Western Asset		840,663	950,000	13,218	1.D FE
59217G-FP-9	MET LIFE GLOB FUNDING I 5.150% 03/28/33		03/30/2023	Western Asset		2,579,466	2,560,000	687	1.D FE
595112-BV-4	Micron Technology Inc 6.750% 11/01/29		02/06/2023	Morgan Stanley DWD		2,089,740	2,000,000	37,125	2.C FE
595112-BZ-5	Micron Technology Inc 5.875% 02/09/33		03/08/2023	Western Asset		2,826,353	2,900,000	8,470	2.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375% 06/15/28		03/28/2023	JP Morgan		687,765	750,000	9,570	3.C FE
60855R-AL-4	MOLINA HEALTHCARE INC 3.875% 05/15/32		02/28/2023	Various		1,977,641	2,450,000	26,571	3.C FE
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		03/27/2023	Societe Generale		1,938,995	1,973,532	2,625	1.D FE
61945V-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		03/23/2023	Deutsche Bank		2,467,537	2,500,000	0	1.D FE
629209-AA-5	NMI HOLDINGS 7.375% 06/01/25		03/27/2023	Various		1,050,164	1,050,000	22,350	3.B FE
637432-NT-8	NATIONAL RURAL UTIL COOP 4.300% 03/15/49		02/16/2023	Blackrock		2,848,990	3,335,000	62,142	1.E FE
637432-PA-7	NATIONAL RURAL UTIL COOP 5.800% 01/15/33		02/02/2023	MIZUHO		544,365	500,000	1,933	1.E FE
65249B-AA-7	News Corp 3.875% 05/15/29		03/28/2023	Various		2,788,135	3,250,000	40,122	3.A FE
65249B-AB-5	News Corp 5.125% 02/15/32		01/10/2023	JP Morgan		937,000	1,000,000	20,927	3.A FE
65251P-AY-9	NewStar Arlington Senior Loan SERIES 20141A CLASS AR 6.195% 04/25/31		02/02/2023	Wells Fargo		238,318	240,240	496	1.A FE
654740-BS-7	NISSAN MOTOR ACCEPTANCE 2.000% 03/09/26		02/22/2023	Western Asset		2,282,100	2,600,000	23,500	2.C FE
666807-CH-3	Northrop Grumman Corp 4.700% 03/15/33		02/16/2023	Blackrock		3,072,626	3,160,000	5,363	2.A FE
666807-CJ-9	Northrop Grumman Corp 4.950% 03/15/33		03/22/2023	Western Asset		158,792	160,000	1,012	2.A FE
670346-AV-7	Nucor Corporation 3.125% 04/01/32		02/16/2023	Blackrock		3,331,412	3,870,000	47,031	1.G FE
679574-AH-6	QLD DOMINION ELECTRIC 5.676% 12/01/28		02/07/2023	Seaport Group		250,866	249,984	2,680	1.E FE
68389X-AW-5	Oracle Corp 4.500% 07/08/44		03/24/2023	Blackrock		918,247	1,100,000	11,000	2.B FE
68389X-BZ-7	Oracle Corp 3.650% 03/25/41		03/09/2023	Blackrock		4,921,884	6,600,000	112,420	2.B FE
68389X-C0-6	Oracle Corp 5.550% 02/06/53		03/22/2023	Western Asset		228,379	240,000	1,776	2.B FE
693342-AJ-6	PG&E WILDFIRE RECOVERY 5.212% 12/01/47		03/01/2023	Western Asset		98,726	100,000	3,229	1.A FE
693475-BM-6	PNC Financial Services Group 5.068% 01/24/34		03/01/2023	Western Asset		1,754,170	1,800,000	7,686	1.G FE
69354N-AE-6	PRA Group Inc 8.375% 02/01/28		01/24/2023	Sun Trust Robinson Humphrey		1,006,250	1,000,000	0	3.B FE
694308-KG-1	Pacific Gas & Elec Co 5.900% 06/15/32		03/08/2023	Western Asset		1,654,873	1,700,000	20,568	2.C FE
694308-KJ-5	Pacific Gas & Elec Co 6.150% 01/15/33		02/16/2023	Blackrock		2,780,703	2,780,000	21,371	2.C FE
703481-AB-7	Patterson UTI Energy Inc 3.950% 02/01/28		03/28/2023	Various		1,991,170	2,250,000	9,244	3.A FE
718547-AR-3	PHILLIPS 66 5.300% 06/30/33		03/27/2023	Blackrock		497,645	500,000	0	2.A FE
73179P-AM-8	POLYONE CORP 5.750% 05/15/25		02/21/2023	JP Morgan		488,640	500,000	7,826	3.C FE
73730E-AC-7	Posco 5.625% 01/17/26		01/10/2023	HSBC Securities		6,467,630	6,500,000	0	2.A FE
73730E-AD-5	Posco 5.750% 01/17/28		01/09/2023	HSBC Securities		9,950,800	10,000,000	0	2.A FE
73730E-AE-3	Posco 5.875% 01/17/33		01/10/2023	Various		2,176,696	2,200,000	0	2.A FE
74340X-BT-7	PROLOGIS LP 4.625% 01/15/33		03/24/2023	Blackrock		988,630	1,000,000	9,378	1.G FE
74340X-CE-9	PROLOGIS LP 4.750% 06/15/33		03/23/2023	Blackrock		1,157,854	1,160,000	0	1.G FE
74368C-BQ-6	PROTECTIVE LIFE GLOBAL 5.366% 01/06/26		01/03/2023	Morgan Stanley DWD		2,000,000	2,000,000	0	1.D FE

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STATEMENT AS OF MARCH 31, 2023 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
744320-BL-5	Prudential Financial Inc 6.750% 03/01/53		02/22/2023	Western Asset		2,000,000	2,000,000	0	2.B FE
744560-CL-8	Public Services Electric & Gas 4.650% 03/15/33		03/23/2023	Blackrock		999,070	1,000,000	0	1.F FE
75458J-AC-1	RAYBURN CTRY SEC LLC 3.354% 12/01/49		02/17/2023	Western Asset		1,657,129	2,190,000	16,527	1.A FE
75513E-CN-9	RAYTHEON TECH CORP 2.375% 03/15/32		02/16/2023	Western Asset		812,730	1,000,000	10,292	2.A FE
75513E-CR-0	RAYTHEON TECH CORP 5.150% 02/27/33		03/23/2023	Western Asset		1,151,870	1,150,000	2,747	2.A FE
75513E-CS-8	RAYTHEON TECH CORP 5.375% 02/27/53		03/22/2023	Western Asset		167,968	160,000	645	2.A FE
756109-BA-1	REALTY INCOME CORP 1.800% 03/15/33		03/24/2023	Blackrock		749,390	1,000,000	650	1.G FE
758750-AC-7	Regal Beloit Corporation 6.050% 02/15/26		02/22/2023	Various		4,933,865	5,000,000	11,596	2.C FE
758750-AF-0	Regal Beloit Corporation 6.400% 04/15/33		01/09/2023	JP Morgan		4,984,700	5,000,000	0	2.C FE
761120-AA-2	Residential Asset Securitizat SERIES 2007A2 CLASS 1A1 6.000% 04/25/37		02/01/2023	Interest Capitalization		8	8	0	5.A FM
77313L-AA-1	ROCKETMGTGE CO-ISSUER INC 2.875% 10/15/26		03/27/2023	Millennium Advisors		741,753	850,000	11,133	3.A FE
78403D-AP-5	SBA TOWER TRUST 1.884% 01/15/26		01/31/2023	Barclays Capital		134,475	150,000	133	1.F FE
78403D-AT-7	SBA TOWER TRUST 1.631% 11/15/26		01/09/2023	Deutsche Bank		634,066	750,000	883	1.F FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 11/15/52		02/08/2023	Barclays Capital		160,368	156,000	715	1.F FE
78409V-AS-3	S&P Global Inc 1.250% 08/15/30		03/30/2023	Western Asset		160,030	200,000	333	1.G FE
78409V-BL-7	S&P Global Inc 3.700% 03/01/52		03/23/2023	Western Asset		106,462	130,000	347	1.G FE
78486Q-AS-0	SVB Financial Group 4.570% 04/29/33		03/08/2023	Western Asset		2,165,306	2,400,000	36,484	6. FE
785592-AX-4	SABINE PASS LIQUEFACTION 4.500% 05/15/30		03/24/2023	Blackrock		1,815,771	1,900,000	31,588	2.B FE
80285V-AD-1	Santander Drive Auto Receivab SERIES 2021A CLASS B 0.880% 06/15/26		03/28/2023	Societe Generale		1,967,813	2,000,000	733	1.A FE
80286M-AC-2	Santander Drive Auto Receivab SERIES 2022 CLASS A3 2.980% 10/15/26		03/27/2023	BMO Capital Markets		371,964	377,000	437	1.A FE
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.900% 05/17/28		03/30/2023	Various		6,128,682	6,470,000	71,855	2.A FE
812127-AA-6	Sealed Air Corp 6.125% 02/01/28		01/17/2023	Various		5,015,000	5,000,000	0	3.B FE
81728U-AA-2	SENSATA TECH INC 4.375% 02/15/30		02/21/2023	JP Morgan		613,697	700,000	681	3.C FE
82967N-BG-2	SIRIUS XM RADIO INC 4.125% 07/01/30		03/27/2023	Various		1,131,582	1,400,000	9,304	3.C FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		03/30/2023	Western Asset		6,161,818	6,460,000	39,457	2.B FE
842400-GK-3	Southern Calif Edison Co 4.125% 03/01/48		02/22/2023	Western Asset		397,915	500,000	9,911	2.A FE
842400-HT-3	Southern Calif Edison Co 5.950% 11/01/32		03/09/2023	Blackrock		4,408,228	4,250,000	87,804	1.G FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375% 11/30/29		03/06/2023	Various		2,671,135	2,500,000	59,505	3.C FE
855244-BA-6	Starbucks Corp 3.500% 11/15/50		02/02/2023	Direct		1,184,893	1,125,000	8,422	2.A FE
857477-CA-9	State Street Corp 4.821% 01/26/34		03/02/2023	Various		7,473,267	7,620,000	19,980	1.E FE
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		02/21/2023	JP Morgan		224,233	250,000	1,385	3.C FE
866677-AJ-6	SUN COMMUNITIES OPER LP 5.700% 01/15/33		01/11/2023	Various		9,969,690	10,000,000	0	2.C FE
87164D-VJ-6	SYNOVUS BANK GA 5.625% 02/15/28		02/08/2023	JP Morgan		998,060	1,000,000	0	2.B FE
87342R-AH-7	Taco Bell Funding LLC SERIES 2021A CLASS A2I1 2.294% 08/25/51		02/28/2023	Wells Fargo		260,555	313,038	140	2.B FE
875127-BL-5	Tampa Elec Co 5.000% 07/15/52		03/09/2023	Blackrock		490,345	525,000	4,229	1.G FE
87612B-BS-0	TARGA RESOURCES PARTNERS 4.875% 02/01/31		01/05/2023	JP Morgan		2,444,958	2,700,000	57,769	2.C FE
87612B-BU-5	TARGA RESOURCES PARTNERS 4.000% 01/15/32		01/04/2023	TD Securities		1,705,520	2,000,000	38,000	2.C FE
87612E-BJ-4	Target Corporation 2.350% 02/15/30		03/30/2023	Western Asset		87,538	100,000	313	1.F FE
87612G-AA-9	TARGA RESOURCES CORP 4.200% 02/01/33		03/08/2023	Western Asset		1,656,571	1,900,000	6,428	2.C FE
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		01/03/2023	Sun Trust Robinson Humphrey		1,997,160	2,000,000	0	2.C FE
87612G-AD-3	TARGA RESOURCES CORP 6.500% 02/15/53		01/03/2023	Sun Trust Robinson Humphrey		1,956,860	2,000,000	0	2.C FE
88033G-DM-9	Tenet Healthcare Corp 4.250% 06/01/29		02/21/2023	JP Morgan		602,392	700,000	6,776	3.C FE
88104L-AE-3	TERRAFORM POWER OPERATIN 5.000% 01/31/28		03/09/2023	Jefferies & Co		232,058	250,000	1,493	3.C FE
88240T-AD-3	TEXAS ELECTRIC MKT STABL 5.167% 02/01/50		03/01/2023	Western Asset		100,843	100,000	459	1.A FE
882508-BP-8	Texas Instruments Inc 3.650% 08/16/32		03/23/2023	Western Asset		800,936	800,000	3,326	1.E FE
882508-CB-8	Texas Instruments Inc 4.900% 03/14/33		03/30/2023	Western Asset		331,350	320,000	828	1.E FE
883556-CU-4	Thermo Fisher Scientific Inc 4.950% 11/21/32		03/24/2023	Blackrock		1,036,650	1,000,000	17,463	1.G FE
893574-AB-9	TRANSCONT GAS PIPE LINE 5.400% 08/15/41		03/22/2023	Western Asset		2,196,399	2,240,000	3,204	2.A FE

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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
894164-AA-0	TRAVEL + LEISURE CO 4.500% 12/01/29		03/06/2023	Various		1,073,298	1,250,000	12,531	3.C FE
896288-AA-5	TRINET GROUP INC 3.500% 03/01/29		03/09/2023	Various		827,255	1,000,000	4,813	3.B FE
89788M-AM-4	TRUIST FINANCIAL CORP 5.122% 01/26/34		03/01/2023	Various		4,762,114	4,800,000	7,256	1.G FE
907818-CX-4	Union Pacific Corp 6.150% 05/01/37		03/27/2023	Blackrock		1,522,710	1,400,000	35,397	1.G FE
907818-FX-1	Union Pacific Corp 2.800% 02/14/32		03/30/2023	Western Asset		1,329,910	1,520,000	5,420	1.G FE
907818-GC-6	Union Pacific Corp 4.950% 09/09/52		03/22/2023	Western Asset		161,029	160,000	330	1.G FE
91159H-JL-5	US Bancorp 4.839% 02/01/34		01/26/2023	US Bancorp Piper Jaffrey		5,000,000	5,000,000	0	1.E FE
91324P-ER-9	UnitedHealth Group Inc 5.350% 02/15/33		03/30/2023	Western Asset		1,692,088	1,600,000	10,700	1.F FE
91324P-ES-7	UnitedHealth Group Inc 5.875% 02/15/53		03/22/2023	Western Asset		1,751,691	1,610,000	2,952	1.F FE
914906-AX-0	Univision Communications Inc 7.375% 06/30/30		02/02/2023	Bank of America		998,750	1,000,000	7,375	4.A FE
91823A-AU-5	VB-S1 Issuer LLC SERIES 20221A CLASS C21 3.156% 02/15/52		01/19/2023	Barclays Capital		8,394,375	9,250,000	6,487	1.F FE
92343V-FV-1	Verizon Communications 3.000% 11/20/60		02/16/2023	Blackrock		2,763,397	4,550,000	34,504	2.A FE
92345Y-AG-1	Verisk Analytics Inc 3.625% 05/15/50		03/02/2023	Blackrock		1,911,616	2,800,000	31,296	2.B FE
92564R-AD-7	VICI PROPERTIES / NOTE 3.750% 02/15/27		02/07/2023	Goldman Sachs & Company		659,486	714,000	12,941	2.C FE
92564R-AG-0	VICI PROPERTIES / NOTE 4.625% 06/15/25		02/22/2023	Western Asset		2,414,770	2,500,000	21,391	2.C FE
925650-AD-5	VICI PROPERTIES LP 5.125% 05/15/32		02/16/2023	Blackrock		2,511,964	2,680,000	36,627	2.C FE
94106B-AF-8	Waste Connections Inc 4.200% 01/15/33		03/30/2023	Western Asset		2,758,116	2,940,000	19,215	2.A FE
95000U-2U-6	WELLS FARGO & COMPANY 3.350% 03/02/33		03/24/2023	Blackrock		707,243	700,000	1,694	2.A FE
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		02/24/2023	Various		382,070	409,500	2,701	2.B FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		03/10/2023	Bank of America		9,352	11,250	62	2. FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		03/10/2023	Bank of America		3,675,433	4,421,250	24,191	2.B FE
96042W-AD-9	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25		03/31/2023	BMO Capital Markets		1,957,969	2,000,000	2,554	1.A FE
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		03/09/2023	Various		1,208,745	1,250,000	30,703	3.B FE
970648-AH-4	Willis Group NA 5.050% 09/15/48		02/16/2023	Blackrock		552,863	630,000	13,787	2.B FE
974637-AC-4	WINNEBAGO INDUSTRIES 6.250% 07/15/28		03/28/2023	Various		2,722,396	2,850,000	46,076	3.C FE
98877D-AC-9	ZF NA CAPITAL 4.750% 04/29/25		03/09/2023	Various		1,201,560	1,250,000	18,670	3.C FE
Q8806#-AG-2	Tabcorp Finance 6.690% 03/01/30		03/01/2023	Direct-Private Placement		10,000,000	10,000,000	0	2.C FE
06368L-GV-2	BANK OF MONTREAL 5.203% 02/01/28	A.	03/30/2023	Western Asset		150,882	150,000	1,756	1.F FE
13607H-R6-1	CANADIAN IMPERIAL BANK 3.450% 04/07/27	A.	03/30/2023	Western Asset		189,414	200,000	3,373	1.F FE
575385-AD-1	MASONITE INTERNATIONAL C 5.375% 02/01/28	A.	03/27/2023	Various		2,380,937	2,528,000	31,662	3.B FE
68245X-AP-4	1011778 BC / NEW RED FIN 3.500% 02/15/29	A.	03/09/2023	Various		1,276,675	1,500,000	1,434	3.B FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS 6.750% 03/15/28	A.	03/01/2023	Goldman Sachs & Company		2,120,000	2,100,000	0	3.B FE
78016F-ZX-5	Royal Bank of Canada 5.000% 02/01/33	A.	01/09/2023	RBC Capital Markets		4,993,200	5,000,000	0	1.E FE
89115A-2E-1	TORONTO-DOMINION BANK 4.456% 06/08/32	A.	03/30/2023	Western Asset		1,002,622	1,040,000	14,804	1.E FE
89346D-AH-0	Transalta Corp 7.750% 11/15/29	A.	03/28/2023	Various		2,049,273	2,000,000	48,007	3.A FE
923725-AB-1	VERMILION ENERGY INC 5.625% 03/15/25	A.	03/06/2023	Jefferies & Co		245,288	250,000	6,758	3.C FE
92860F-AK-0	VIDEOTRON LTD 5.125% 04/15/27	A.	03/27/2023	Various		612,161	650,000	14,606	3.A FE
98417E-AN-0	Xstrata Finance Canada 6.000% 11/15/41	A.	03/22/2023	Western Asset		1,396,222	1,400,000	24,600	2.A FE
00178L-AD-1	American Money Management Cor SERIES 201721A CLASS C 6.906% 11/02/30	D.	02/24/2023	Citigroup Global		482,500	500,000	2,497	1.F FE
00774M-AW-5	AERCAP IRELAND CAP/GLOBA 3.000% 10/29/28	D.	03/30/2023	Western Asset		3,834,122	4,460,000	49,858	2.B FE
00774M-AX-3	AERCAP IRELAND CAP/GLOBA 3.300% 01/30/32	D.	03/30/2023	Western Asset		4,046,236	5,000,000	17,050	2.B FE
01609W-AX-0	ALIBABA GROUP HOLDING 2.125% 02/09/31	D.	02/16/2023	Western Asset		807,110	1,000,000	708	1.E FE
01748R-AG-0	Allegro CLO Ltd SERIES 20171A CLASS C 6.948% 10/16/30	D.	02/24/2023	BMO Capital Markets		1,085,063	1,125,000	9,112	1.E FE
01959E-AC-2	ALLIED WORLD ASSURANCE 4.350% 10/29/25	D.	02/07/2023	Goldman Sachs & Company		698,595	724,000	8,748	2.B FE
03330E-AJ-3	Anchorage Credit Funding Ltd SERIES 20163A CLASS A1R 2.871% 01/28/39	D.	02/10/2023	Various		8,920,250	10,000,000	7,576	1.A FE
034863-AU-4	ANGLO AMERICAN CAPITAL 4.500% 03/15/28	D.	03/30/2023	Western Asset		1,698,336	1,760,000	3,240	2.A FE
034863-BA-7	ANGLO AMERICAN CAPITAL 2.875% 03/17/31	D.	03/30/2023	Western Asset		1,606,299	1,920,000	2,070	2.A FE
03755H-AG-8	Apex Credit CLO LLC SERIES 20181A CLASS B 6.415% 04/25/31	D.	02/16/2023	Deutsche Bank		960,000	1,000,000	4,813	1.B FE
04015W-BG-8	APES CLO Ltd SERIES 201639A CLASS CR2 6.858% 04/18/31	D.	03/02/2023	MIZUHO		2,370,000	2,500,000	22,340	1.F FE
04966H-AG-1	Atrium CDO Corp SERIES 13A CLASS C 6.622% 11/21/30	D.	03/28/2023	Deutsche Bank		950,000	1,000,000	12,128	1.F FE
055780-AF-0	BPOE SA 3.116% 10/19/32	D.	03/08/2023	Western Asset		1,943,135	2,500,000	27,222	2.B FE
05683E-AS-1	Bain Capital Credit CLO, Limi SERIES 20202A CLASS CR 6.965% 07/19/34	D.	03/01/2023	Barclays Capital		307,125	325,000	2,697	1.F FE

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STATEMENT AS OF MARCH 31, 2023 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
05683T-AU-3	Bain Capital Credit CLO Limit SERIES 20193A CLASS C1R 7.066% 10/21/34	D.	02/24/2023	Barclays Capital		716,250	750,000	5,299	1.G FE
06738E-BY-0	BARCLAYS PLC 5.501% 08/09/28	D.	03/27/2023	Blackrock		4,703,136	4,800,000	36,429	2.A FE
07132J-BG-8	Battalion CLO LTD SERIES 201610A CLASS BR2 6.872% 01/25/35	D.	03/09/2023	Nikko Securities America		468,125	500,000	4,577	1.F FE
09626Q-BE-6	Bluemountain CLO Ltd SERIES 20142A CLASS CR2 7.016% 10/20/30	D.	03/28/2023	Bank of America		3,811,000	4,000,000	44,382	1.F FE
09626V-AO-3	Bluemountain CLO Ltd SERIES 20132A CLASS A2R 6.122% 10/22/30	D.	03/30/2023	Jefferies & Co		729,750	750,000	8,918	1.A FE
09629V-AG-8	Bluemountain CLO Ltd SERIES 20182A CLASS C 7.077% 08/15/31	D.	03/28/2023	Bank of America		2,091,540	2,200,000	18,561	1.F FE
09659W-2U-7	BNP PARIBAS 3.132% 01/20/33	D.	03/01/2023	Western Asset		2,367,917	2,900,000	8,389	1.G FE
09659W-2V-5	BNP PARIBAS 5.125% 01/13/29	D.	03/30/2023	Various		5,117,067	5,150,000	19,418	1.D FE
11765A-AJ-8	Bryant Park Funding Ltd SERIES 202319A CLASS A2B 6.130% 04/15/36	D.	01/31/2023	Mitsubishi		8,000,000	8,000,000	0	1.C FE
12511G-AE-1	CBAM CLO Management SERIES 202114A CLASS C 6.866% 04/20/34	D.	03/02/2023	Nikko Securities America		466,500	500,000	4,286	1.F FE
14314F-AS-7	Carlyle Global Market Strateg SERIES 20173A CLASS BR 6.816% 07/20/29	D.	03/30/2023	Wells Fargo		5,172,750	5,500,000	75,925	1.F FE
14889D-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR 5.922% 04/22/30	D.	02/16/2023	Morgan Stanley DWD		1,502,203	1,518,528	7,236	1.A FE
14918J-AS-9	Cathedral Lake LTD SERIES 20131A CLASS BR 7.098% 10/15/29	D.	03/09/2023	Amherst Securities		2,368,750	2,500,000	27,089	1.F FE
202712-BQ-7	COMMONWEALTH BANK AUST 3.305% 03/11/41	D.	02/21/2023	Western Asset		714,660	1,000,000	14,873	2.A FE
22534P-AC-7	CREDIT AGRICOLE SA 5.301% 07/12/28	D.	03/30/2023	Various		8,301,089	8,300,000	21,948	1.D FE
22615E-AC-4	Crestline Denali CLO XVI, Ltd SERIES 20181A CLASS B 6.266% 01/20/30	D.	03/23/2023	Bank of America		960,500	1,000,000	11,472	1.C FE
22823A-AA-4	Crown City CLO SERIES 20235A CLASS A1 6.679% 04/20/34	D.	03/03/2023	Bank of America		5,000,000	5,000,000	0	1.A FE
23636A-BC-4	DANSKE BANK A/S 4.298% 04/01/28	D.	03/09/2023	Blackrock		3,441,074	3,650,000	70,595	2.A FE
23636A-BF-7	DANSKE BANK A/S 6.466% 01/09/26	D.	03/08/2023	Various		5,822,280	5,800,000	23,852	2.A FE
24460A-AC-4	Deerpath Capital CLO LTD SERIES 20231A CLASS A2 6.178% 04/15/35	D.	02/03/2023	GreensLedge Capital Markets		6,000,000	6,000,000	0	1.A FE
25243Y-BB-4	Diageo Capital PLC 2.375% 10/24/29	D.	03/30/2023	Western Asset		175,502	200,000	2,098	1.G FE
28622P-AE-3	Elevation CLO Ltd SERIES 20176A CLASS B 6.648% 07/15/29	D.	03/02/2023	BNP Paribas		2,693,663	2,725,000	24,134	1.B FE
29244C-AC-2	Empower CLO, Ltd. SERIES 20231A CLASS B 7.269% 04/25/36	D.	03/14/2023	Goldman Sachs & Company		2,500,000	2,500,000	0	1.C FE
29244C-AE-8	Empower CLO, Ltd. SERIES 20231A CLASS C 7.969% 04/25/36	D.	03/14/2023	Goldman Sachs & Company		2,500,000	2,500,000	0	1.F FE
29278G-AZ-1	ENEL FINANCE INTL NV 6.800% 10/14/25	D.	03/30/2023	Western Asset		2,324,446	2,240,000	69,874	2.A FE
29278G-BA-5	ENEL FINANCE INTL NV 7.500% 10/14/32	D.	03/30/2023	Western Asset		1,596,271	1,440,000	50,200	2.A FE
30251G-BD-8	FMG RESOURCES AUG 2006 5.875% 04/15/30	D.	03/28/2023	Various		953,360	1,000,000	26,030	3.A FE
34962X-AG-7	Fortress Credit BSL Limited SERIES 20201A CLASS B 7.116% 10/20/33	D.	03/28/2023	ATHENE		978,475	1,000,000	13,228	1.C FE
34965D-AL-7	Fortress Credit BSL Limited SERIES 20231A CLASS B2 6.230% 04/23/36	D.	02/09/2023	Goldman Sachs & Company		5,000,000	5,000,000	0	1.C FE
38138J-AG-8	GoldenTree Loan Management US SERIES 20219A CLASS C 6.616% 01/20/33	D.	03/01/2023	BNP Paribas		2,823,000	3,000,000	23,127	1.F FE
38176Y-AC-7	Golub Capital Partners CLO Lt SERIES 201946A CLASS A1B 3.440% 04/20/32	D.	01/12/2023	Deutsche Bank		1,888,000	2,000,000	16,627	1.A FE
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 6.358% 07/15/31	D.	02/01/2023	BNP Paribas		1,485,000	1,500,000	4,500	1.A FE
404280-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	D.	03/24/2023	Blackrock		3,425,075	4,250,000	42,706	1.G FE
404280-DH-9	HSBC HOLDINGS PLC 5.402% 08/11/33	D.	03/01/2023	Western Asset		2,698,740	2,800,000	5,102	1.G FE
449259-AN-0	IGG US CLO Ltd SERIES 20171A CLASS CRR 7.225% 07/28/34	D.	02/23/2023	Citigroup Global		1,318,520	1,400,000	7,843	1.F FE
44929F-BC-5	IGG US CLO Ltd SERIES 20143A CLASS A2RR 6.315% 04/25/31	D.	02/16/2023	Goldman Sachs & Company		1,968,000	2,000,000	9,477	1.C FE
44931N-AV-3	IGG US CLO Ltd SERIES 20161A CLASS BRR 7.246% 04/29/34	D.	03/28/2023	BNP Paribas		471,250	500,000	5,943	1.F FE
44932B-AS-5	IGG US CLO Ltd SERIES 20183A CLASS B1R 6.272% 01/24/32	D.	02/16/2023	RBC Capital Markets		3,642,188	3,750,000	18,275	1.C FE
456837-AW-3	ING GROEP NV 2.727% 04/01/32	D.	03/01/2023	Western Asset		1,548,360	1,900,000	20,627	1.G FE
46115H-BV-8	INTESA SANPAOLO SPA 8.248% 11/21/33	D.	02/16/2023	Western Asset		1,066,140	1,000,000	20,620	2.C FE
47048X-AO-5	Jamestown CLO Ltd SERIES 201914A CLASS A2R 6.566% 10/20/34	D.	03/28/2023	BNP Paribas		1,577,813	1,650,000	20,739	1.C FE
48241F-AB-0	KBC GROUP NV 5.796% 01/19/29	D.	02/06/2023	Various		9,051,390	9,000,000	6,118	1.G FE
48254Q-AD-6	KKR Financial CLO Ltd SERIES 33A CLASS C 6.816% 07/20/34	D.	02/15/2023	Bank of America		2,860,500	3,000,000	15,885	1.F FE
50189P-AN-2	LOM Ltd Partnership SERIES 25A CLASS C2 7.116% 07/20/30	D.	02/16/2023	Goldman Sachs & Company		250,750	250,000	1,678	1.F FE
50190A-AR-3	LOM Ltd Partnership SERIES 17A CLASS BRR 6.398% 10/15/31	D.	02/17/2023	JP Morgan		979,000	1,000,000	6,392	1.C FE
50190A-AT-9	LOM Ltd Partnership SERIES 17A CLASS CRR 6.898% 10/15/31	D.	03/23/2023	Wells Fargo		3,765,840	4,080,000	53,899	1.F FE
50200F-AG-4	LOM Ltd Partnership SERIES 26A CLASS C 6.616% 01/20/31	D.	02/23/2023	Wells Fargo		4,693,000	5,000,000	34,874	1.F FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/33	D.	03/01/2023	Western Asset		2,724,823	2,900,000	4,879	1.G FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D.	03/15/2023	Interest Capitalization		17,905	17,905	0	5.B FE
556079-AF-8	MACQUARIE BANK LTD 6.798% 01/18/33	D.	01/10/2023	Bank of America		1,500,000	1,500,000	0	2.B FE
55608J-AX-6	MACQUARIE GROUP LTD 1.935% 04/14/28	D.	03/08/2023	Western Asset		315,148	370,000	2,810	1.G FE
55817G-AE-1	Madison Park Funding Ltd SERIES 202363A CLASS B1 7.309% 04/21/35	D.	03/29/2023	Nomura Securities		3,000,000	3,000,000	0	1.C FE
55821C-AE-4	Atrium CDO Corp SERIES 9A CLASS CR2 6.971% 05/28/30	D.	03/31/2023	Bank of America		1,438,125	1,500,000	10,140	1.F FE
55953H-AU-7	Magnetite CLO Ltd SERIES 201512A CLASS BRRA 6.398% 10/15/31	D.	02/16/2023	MIZUHO		3,191,400	3,240,000	20,136	1.C FE
56576Q-AO-1	Marathon CLO LTD SERIES 20135A CLASS A2R 6.378% 11/21/27	D.	03/31/2023	MIZUHO		410,891	413,475	3,071	1.B FE
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D.	02/17/2023	Janney Montgomery		995,980	1,000,000	24,667	3.C FE
606822-CL-6	MIITSUBISHI UFJ FIN GRP 5.017% 07/20/28	D.	03/27/2023	Blackrock		993,590	1,000,000	9,616	1.G FE

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STATEMENT AS OF MARCH 31, 2023 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
62954H-BB-3	NXP BV/NXP FDG/NXP USA 5.000% 01/15/33	D	03/09/2023	Blackrock		1,485,895	1,580,000	12,728	2.B FE
62954W-AE-5	NTT FINANCE CORP 2.065% 04/03/31	D	03/30/2023	Western Asset		1,210,350	1,440,000	7,985	1.F FE
632525-BC-4	NATIONAL AUSTRALIA BANK 6.429% 01/12/33	D	01/04/2023	Goldman Sachs & Company		2,000,000	2,000,000	0	2.A FE
639057-AJ-7	NATWEST GROUP PLC 5.847% 03/02/27	D	03/01/2023	Western Asset		249,648	250,000	41	1.G FE
65023P-AS-9	Newark BSL CLO 2 Ltd. SERIES 20171A CLASS BR 6.565% 07/25/30	D	03/31/2023	Citigroup Global		1,430,250	1,500,000	18,882	1.E FE
65535H-BK-4	NOMURA HOLDINGS INC 6.181% 01/18/33	D	02/16/2023	Various		10,579,688	10,450,000	23,694	2.A FE
65558R-AD-1	NORDEA BANK ABP 5.375% 09/22/27	D	03/30/2023	Western Asset		200,508	200,000	328	1.F FE
66860J-AA-6	Northwoods Capital Ltd SERIES 201811BA CLASS A1 5.915% 04/19/31	D	01/31/2023	Bank of America		144,821	147,777	339	1.A FE
66860P-AE-4	Northwoods Capital Ltd SERIES 201817A CLASS C 6.672% 04/22/31	D	02/16/2023	BNP Paribas		1,860,000	2,000,000	10,739	1.E FE
67401R-AA-2	Oaktree CLO Ltd SERIES 20223A CLASS A1 6.983% 07/15/35	D	03/23/2023	MIZUHO		2,996,250	3,000,000	40,293	1.A FE
67515J-AE-5	Ocean Trails CLO SERIES 202314A CLASS B1 7.409% 01/20/35	D	02/24/2023	Morgan Stanley DWD		9,200,000	9,200,000	0	1.C FE
67515J-AG-0	Ocean Trails CLO SERIES 202314A CLASS C 8.409% 01/20/35	D	02/24/2023	Morgan Stanley DWD		1,500,000	1,500,000	0	1.E FE
67515W-CN-4	Ocean Trails CLO SERIES 20197A CLASS CR 7.248% 04/17/30	D	03/08/2023	BMO Capital Markets		2,025,030	2,100,000	21,969	1.F FE
67590B-AU-4	Octagon Investment Partners X SERIES 20131A CLASS BR 6.415% 07/17/30	D	02/21/2023	Goldman Sachs & Company		1,969,000	2,000,000	13,140	1.C FE
67590G-BL-2	Octagon Investment Partners X SERIES 20131A CLASS BR2 6.215% 01/25/31	D	03/24/2023	JP Morgan		960,000	1,000,000	10,708	1.C FE
675947-AE-5	Octagon Credit Investors LLC SERIES 20232A CLASS C 7.659% 04/20/36	D	03/16/2023	RBC Capital Markets		2,000,000	2,000,000	0	1.F FE
69915X-AS-5	Parallel Ltd SERIES 20171A CLASS CR 6.816% 07/20/29	D	03/06/2023	Citigroup Global		522,450	540,000	3,003	1.E FE
70016R-AS-4	Park Avenue Institutional Adv SERIES 20181A CLASS BR 6.916% 10/20/31	D	03/23/2023	MIZUHO		935,000	1,000,000	12,664	1.F FE
70017W-AC-7	Park Avenue Institutional Adv SERIES 20191A CLASS A2A 6.877% 05/15/32	D	03/06/2023	Nomura Securities		967,764	983,000	3,936	1.C FE
70019A-AE-9	Park Blue CLO Ltd SERIES 20233A CLASS B1 7.259% 04/20/36	D	02/24/2023	JP Morgan		7,000,000	7,000,000	0	1.C FE
709629-AR-0	PENTAIR FINANCE SARL 4.500% 07/01/29	D	02/06/2023	Seaport Group		3,759,560	4,000,000	18,500	2.C FE
72134C-AA-9	Pikes Peak CLO SERIES 202314A CLASS A1 6.609% 04/20/36	D	03/15/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.A FE
72134C-AE-1	Pikes Peak CLO SERIES 202314A CLASS B 7.159% 04/20/36	D	03/15/2023	Morgan Stanley DWD		1,250,000	1,000,000	0	1.C FE
74977R-DP-6	RABOBANK NEDERLAND 3.758% 04/06/33	D	01/06/2023	HSBC Securities		1,745,640	2,000,000	19,625	1.G FE
80281L-AM-7	SANTANDER UK GROUP HLDGS 1.532% 08/21/26	D	03/08/2023	Western Asset		3,046,020	3,040,000	723	2.A FE
80281L-AT-2	SANTANDER UK GROUP HLDGS 6.534% 01/10/29	D	01/03/2023	Pierpont		5,000,000	5,000,000	0	2.A FE
818810-AW-6	Shackleton CLO LTD SERIES 20133A CLASS CR 6.748% 07/15/30	D	02/23/2023	Goldman Sachs & Company		1,436,250	1,500,000	11,518	1.F FE
81883D-AK-9	Shackleton CLO LTD SERIES 201710A CLASS BR 6.358% 04/20/29	D	01/05/2023	Citigroup Global		1,928,000	2,000,000	26,067	1.B FE
83368R-BS-0	Societe Generale 6.691% 01/10/34	D	02/16/2023	Blackrock		2,783,970	2,700,000	20,575	2.B FE
83610J-AN-6	Sound Point CLO LTD SERIES 20181A CLASS B2BR 7.148% 04/15/31	D	03/23/2023	Bank of America		2,906,250	3,000,000	41,069	1.C FE
83611J-AC-9	Sound Point CLO LTD SERIES 20182A CLASS B 6.522% 07/26/31	D	01/27/2023	Credit Suisse		855,000	900,000	815	1.C FE
83614B-AS-8	Sound Point CLO LTD SERIES 20192A CLASS BR 6.545% 07/15/34	D	01/05/2023	BMO Capital Markets		2,385,000	2,500,000	34,003	1.C FE
85815C-AC-3	Steele Creek CLO Ltd SERIES 20181A CLASS B 6.278% 04/15/31	D	02/15/2023	Goldman Sachs & Company		1,950,000	2,000,000	10,803	1.C FE
85816W-AG-9	Steele Creek CLO Ltd SERIES 20141RA CLASS C 6.766% 04/21/31	D	02/21/2023	JP Morgan		1,904,000	2,000,000	11,651	1.E FE
86562M-CS-7	SUMITOMO MITSUI FINANCIA 5.766% 01/13/33	D	01/06/2023	Various		9,035,120	9,000,000	0	1.G FE
86563V-BG-3	SUMITOMO MITSUI TR BK LT 5.650% 03/09/26	D	03/08/2023	Western Asset		199,608	200,000	31	1.C FE
87122F-AC-0	Sycamore Tree CLO Ltd SERIES 20233A CLASS B1 7.659% 04/20/35	D	03/10/2023	Goldman Sachs & Company		2,500,000	2,500,000	0	1.C FE
87167G-BC-3	Symphony CLO Ltd SERIES 202022A CLASS C 6.948% 04/18/33	D	02/15/2023	Bank of America		478,750	500,000	2,894	1.E FE
88032W-BB-1	TENCENT HOLDINGS LTD 3.680% 04/22/41	D	02/16/2023	Western Asset		774,530	1,000,000	12,164	1.E FE
88429R-AC-2	37 Capital CLO Ltd SERIES 20231A CLASS B 7.332% 04/15/36	D	03/31/2023	JP Morgan		3,000,000	3,000,000	0	1.C FE
88429R-AE-8	37 Capital CLO Ltd SERIES 20231A CLASS C 8.232% 04/15/36	D	03/31/2023	JP Morgan		2,000,000	2,000,000	0	1.F FE
902133-AG-2	Tyco Electronics 7.125% 10/01/37	D	02/02/2023	Direct		1,344,861	1,000,000	23,948	1.G FE
902613-AT-5	UBS GROUP AG 4.988% 08/05/33	D	02/16/2023	Blackrock		1,661,923	1,750,000	3,880	1.G FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	03/28/2023	Various		2,266,204	2,700,000	20,055	3.C FE
92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R 5.856% 09/15/30	D	01/31/2023	Bank of America		456,689	463,174	978	1.A FE
92915P-AP-0	Voya CLO Ltd SERIES 20141A CLASS BR2 6.801% 04/18/31	D	03/24/2023	Bank of America		5,765,000	6,000,000	52,461	1.F FE
92916G-BG-8	Voya CLO Ltd SERIES 20124A CLASS BR3 6.748% 10/15/30	D	02/21/2023	Citigroup Global		661,500	700,000	4,851	1.F FE
92917A-AE-6	Voya CLO Ltd SERIES 20181A CLASS B 6.615% 04/19/31	D	02/16/2023	Bank of America		2,657,188	2,750,000	16,631	1.F FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	02/15/2023	Morgan Stanley DWD		883,900	1,000,000	5,744	3.A FE
94950H-AE-5	Wellfleet CLO Ltd SERIES 20173A CLASS B 6.748% 01/17/31	D	03/24/2023	Nikko Securities America		2,100,938	2,250,000	29,498	1.F FE
94950J-AC-5	Wellfleet CLO Ltd SERIES 20181A CLASS B 6.448% 07/17/31	D	02/15/2023	Bank of America		2,545,400	2,600,000	14,424	1.C FE
961214-FG-3	Westpac Bkg Corp 5.405% 08/10/33	D	03/08/2023	Western Asset		1,814,664	1,900,000	6,006	2.A FE
973142-AC-6	Wind River CLO Ltd SERIES 20201A CLASS B 6.916% 10/20/33	D	03/28/2023	Bank of America		6,807,000	7,000,000	90,376	1.C FE
97314J-AE-5	Wind River CLO Ltd SERIES 20193A CLASS CR 6.998% 04/15/31	D	03/24/2023	JP Morgan		947,500	1,000,000	13,596	1.F FE
98887H-AL-8	ZAIS CLO 3, LTD SERIES 20153A CLASS A2R 6.988% 07/15/31	D	03/30/2023	BNP Paribas		1,200,625	1,250,000	18,426	1.C FE
98887T-AS-7	Zais CLO 6 LTD SERIES 20171A CLASS CR 7.448% 07/15/29	D	03/27/2023	BNP Paribas		490,000	500,000	7,339	1.D FE

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STATEMENT AS OF MARCH 31, 2023 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
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					881,912,507	928,046,043	6,011,245	XXX
780097-BG-5	Royal Bank of Scotland PLC 4.892% 05/18/29	D	03/24/2023	Blackrock		967,480	1,000,000	17,666	1.G FE
1309999999	Subtotal - Bonds - Hybrid Securities					967,480	1,000,000	17,666	XXX
46331#-AA-7	Ironwood Cap V 5.000% 04/20/37		03/29/2023	Direct-Private Placement		1,823,404	1,823,404	0	2.A PL
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 7.753% 11/15/26		02/27/2023	Direct-Private Placement		798,413	798,413	0	1.E PL
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.153% 11/15/26		03/29/2023	Direct-Private Placement		94,051	94,051	0	1.G FE
61033*-AA-1	MONROE Capital Private Feeder Senior Secured C 7.753% 11/15/26		02/27/2023	Direct-Private Placement		798,413	798,413	0	1.E PL
61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 8.153% 11/15/26		03/29/2023	Direct-Private Placement		94,051	94,051	0	1.G FE
61033@-AA-9	MONROE Capital Private Feeder Senior Secured B 7.753% 11/15/26		02/27/2023	Direct-Private Placement		798,413	798,413	0	1.E PL
61033@-AB-7	MONROE Capital Private Feeder Junior Secured B 8.153% 11/15/26		03/29/2023	Direct-Private Placement		94,051	94,051	0	1.G FE
61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 7.753% 11/15/26		02/27/2023	Direct-Private Placement		798,413	798,413	0	1.E PL
61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.153% 11/15/26		03/29/2023	Direct-Private Placement		94,051	94,051	0	1.G FE
64108@-AB-1	Net Health T/L1L 10.768% 12/22/25		02/28/2023	Direct-Private Placement		16,026	16,026	0	4.B FE
66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		03/24/2023	Direct-Private Placement		1,005,752	1,005,752	0	2.A PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					6,415,038	6,415,038	0	XXX
2509999997	Total - Bonds - Part 3					941,679,463	988,070,224	6,542,538	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					941,679,463	988,070,224	6,542,538	XXX
4509999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	XXX
	FHLB - Dallas Class B		03/28/2023	Direct-Private Placement	8,297,000	829,700		0	
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					829,700	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					829,700	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					829,700	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					829,700	XXX	0	XXX
6009999999	Totals					942,509,163	XXX	6,542,538	XXX

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..3620AS-W5-4	Government National Mortgage A 738768 4.000% 09/15/41		03/01/2023	Paydown		43,107	43,107	45,229	44,625	0	(1,517)	0	(1,517)	0	43,107	0	0	0	284	09/15/2041	1.A
..36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		03/01/2023	Paydown		458	458	470	460	0	(2)	0	(2)	0	458	0	0	0	6	08/15/2026	1.A
..36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		03/01/2023	Paydown		544	544	549	545	0	(1)	0	(1)	0	544	0	0	0	7	06/15/2027	1.A
..36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		03/01/2023	Paydown		32,691	32,691	34,183	33,858	0	(1,167)	0	(1,167)	0	32,691	0	0	0	218	10/15/2040	1.A
..38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		03/01/2023	Paydown		57,496	57,496	55,618	56,549	0	947	0	947	0	57,496	0	0	0	439	08/20/2039	1.A
..38373M-AZ-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		03/01/2023	Paydown		0	0	1,449	1,275	0	(1,275)	0	(1,275)	0	0	0	0	0	36	10/16/2048	1.A
..38374U-W7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		03/01/2023	Paydown		41,808	41,808	39,926	40,886	0	921	0	921	0	41,808	0	0	0	303	06/20/2039	1.A
..38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		03/01/2023	Paydown		121,445	121,445	115,676	118,678	0	2,767	0	2,767	0	121,445	0	0	0	866	06/20/2039	1.A
..38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		03/01/2023	Paydown		254,454	254,454	250,638	252,606	0	1,849	0	1,849	0	254,454	0	0	0	1,832	06/20/2039	1.A
..38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		03/01/2023	Paydown		152,937	152,937	149,879	151,634	0	1,303	0	1,303	0	152,937	0	0	0	1,129	09/20/2039	1.A
..38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		03/01/2023	Paydown		357,324	357,324	340,351	355,208	0	2,116	0	2,116	0	357,324	0	0	0	2,384	11/16/2024	1.A
..38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		03/01/2023	Paydown		50,529	50,529	48,824	49,699	0	830	0	830	0	50,529	0	0	0	389	08/20/2039	1.A
..38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		03/01/2023	Paydown		180,351	180,351	176,152	178,462	0	1,889	0	1,889	0	180,351	0	0	0	1,283	10/20/2038	1.A
..38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		03/01/2023	Paydown		187,821	187,821	189,465	188,215	0	(394)	0	(394)	0	187,821	0	0	0	1,363	11/20/2039	1.A
..38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		03/01/2023	Paydown		346,478	346,478	338,953	343,076	0	3,402	0	3,402	0	346,478	0	0	0	2,508	10/20/2039	1.A
..38376P-AN-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		03/01/2023	Paydown		100,309	100,309	99,742	99,911	0	398	0	398	0	100,309	0	0	0	699	12/20/2039	1.A
..38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 1.502% 10/20/41		03/20/2023	Paydown		0	0	15,626	13,411	0	(13,411)	0	(13,411)	0	0	0	0	0	151	10/20/2041	1.A
..38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		03/01/2023	Paydown		38,056	38,056	38,412	38,315	0	(259)	0	(259)	0	38,056	0	0	0	196	06/20/2045	1.A
..38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CMBS) B 3.100% 02/16/61		03/01/2023	Paydown		14,549	14,549	14,067	14,161	0	388	0	388	0	14,549	0	0	0	75	02/16/2061	1.A
..38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		03/01/2023	Paydown		373	373	383	382	0	(9)	0	(9)	0	373	0	0	0	3	01/20/2048	1.A
..38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		03/01/2023	Paydown		212,544	212,544	217,508	216,681	0	(4,137)	0	(4,137)	0	212,544	0	0	0	1,210	01/20/2048	1.A
..38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		03/01/2023	Paydown		179,265	179,265	178,207	178,387	0	878	0	878	0	179,265	0	0	0	1,634	08/20/2048	1.A
..912828-Q2-9	United States Treasury 1.500% 03/31/23		03/31/2023	Maturity		210,000	210,000	217,522	210,699	0	(699)	0	(699)	0	210,000	0	0	0	1,575	03/31/2023	1.A
..912828-UN-8	United States Treasury 2.000% 02/15/23		02/15/2023	Maturity		100,000	100,000	102,453	100,033	0	(33)	0	(33)	0	100,000	0	0	0	1,000	02/15/2023	1.A
0109999999 Subtotal - Bonds - U.S. Governments						2,682,539	2,682,539	2,671,282	2,687,756	0	(5,216)	0	(5,216)	0	2,682,539	0	0	0	19,590	XXX	XXX
..3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		03/01/2023	Paydown		153,938	153,938	157,687	157,076	0	(3,138)	0	(3,138)	0	153,938	0	0	0	856	10/01/2041	1.A
..3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		03/01/2023	Paydown		49,465	49,465	48,236	48,451	0	1,014	0	1,014	0	49,465	0	0	0	276	11/01/2040	1.A
..3128M9-QN-0	FREDDIE MAC G06977 3.000% 04/01/42		03/01/2023	Paydown		99,933	99,933	102,041	101,653	0	(1,720)	0	(1,720)	0	99,933	0	0	0	439	04/01/2042	1.A
..3128MJ-WB-3	Federal Home Loan Mtg Corp G08353 4.500% 07/01/39		03/01/2023	Paydown		44,895	44,895	44,846	44,840	0	55	0	55	0	44,895	0	0	0	325	07/01/2039	1.A

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STATEMENT AS OF MARCH 31, 2023 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
..3128MJ-09-4	Federal Home Loan Mtg Corp G08479 3.500%		03/01/2023	Paydown		28,321	28,321	29,145	28,987	0	(666)	0	(666)	0	28,321	0	0	0	163	03/01/2042	1.A
..3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000%		12/01/44	Paydown		17,502	17,502	17,915	17,857	0	(356)	0	(356)	0	17,502	0	0	0	93	12/01/2044	1.A
..3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		03/01/2023	Paydown		47,051	47,051	48,195	48,195	0	(1,145)	0	(1,145)	0	47,051	0	0	0	236	11/01/2042	1.A
..31292H-X3-3	Federal Home Ln Mtg Corp C01598 5.000%		08/01/33	Paydown		15,726	15,726	16,261	16,062	0	(336)	0	(336)	0	15,726	0	0	0	124	08/01/2033	1.A
..31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2023	Paydown		30,704	30,704	30,416	30,472	0	232	0	232	0	30,704	0	0	0	134	01/01/2043	1.A
..312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		03/01/2023	Paydown		44,971	44,971	44,226	44,367	0	604	0	604	0	44,971	0	0	0	339	06/01/2039	1.A
..312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		03/01/2023	Paydown		31,251	31,251	32,344	32,074	0	(823)	0	(823)	0	31,251	0	0	0	262	04/01/2040	1.A
..312942-FT-7	FREDDIE MAC A93778 4.000% 09/01/40		03/01/2023	Paydown		59,669	59,669	61,496	61,278	0	(1,609)	0	(1,609)	0	59,669	0	0	0	396	09/01/2040	1.A
..312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		03/01/2023	Paydown		2,359	2,359	2,384	2,374	0	(15)	0	(15)	0	2,359	0	0	0	18	02/01/2041	1.A
..312946-P5-9	FREDDIE MAC A97644 4.000% 03/01/41		03/01/2023	Paydown		34,010	34,010	35,285	35,072	0	(1,063)	0	(1,063)	0	34,010	0	0	0	225	03/01/2041	1.A
..31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000%		12/01/33	Paydown		4,933	4,933	5,098	5,048	0	(115)	0	(115)	0	4,933	0	0	0	41	12/01/2033	1.A
..31326S-EU-9	FREDDIE MAC Q07047 3.000% 03/01/42		03/01/2023	Paydown		115,502	115,502	115,502	115,502	0	0	0	0	0	115,502	0	0	0	527	03/01/2042	1.A
..31326S-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		03/01/2023	Paydown		99,924	99,924	103,141	102,634	0	(2,710)	0	(2,710)	0	99,924	0	0	0	578	04/01/2042	1.A
..3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466 3.000%		11/01/42	Paydown		237,579	237,579	248,047	246,173	0	(8,594)	0	(8,594)	0	237,579	0	0	0	954	11/01/2042	1.A
..3132J6-G0-1	Federal Home Loan Mtg Corp Q15206 2.500%		01/01/43	Paydown		103,660	103,660	101,263	101,472	0	2,188	0	2,188	0	103,660	0	0	0	434	01/01/2043	1.A
..3133JL-6P-9	Freddie Mac Q08078 5.000% 06/01/52		03/01/2023	Paydown		462,248	462,248	462,248	462,248	0	0	0	0	0	462,248	0	0	0	2,165	06/01/2052	1.A
..31368H-NH-9	Federal Natl Mtg Assn 190405 4.000%		10/01/40	Paydown		48,048	48,048	47,493	47,572	0	477	0	477	0	48,048	0	0	0	292	10/01/2040	1.A
..3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		03/01/2023	Paydown		815,142	815,142	797,375	806,407	0	8,735	0	8,735	0	815,142	0	0	0	4,570	10/25/2041	1.A
..3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		03/01/2023	Paydown		45,025	45,025	45,940	45,965	0	(940)	0	(940)	0	45,025	0	0	0	226	09/25/2042	1.A
..3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		03/01/2023	Paydown		854,027	854,027	768,625	820,922	0	33,105	0	33,105	0	854,027	0	0	0	4,315	08/25/2033	1.A
..3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		03/01/2023	Paydown		298,189	298,189	266,786	286,377	0	11,813	0	11,813	0	298,189	0	0	0	1,370	08/25/2033	1.A
..3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500%		03/25/34	Paydown		714,722	714,722	633,869	682,324	0	32,398	0	32,398	0	714,722	0	0	0	3,060	03/25/2034	1.A
..3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC 3.000%		04/25/34	Paydown		447,053	447,053	415,200	433,939	0	13,114	0	13,114	0	447,053	0	0	0	2,167	04/25/2034	1.A
..3136AM-XV-6	Fannie Mae SERIES 201511 CLASS AQ 3.000%		03/25/35	Paydown		244,300	244,300	242,436	243,215	0	1,086	0	1,086	0	244,300	0	0	0	1,156	03/25/2035	1.A
..3136AM-Z3-6	Fannie Mae 2015-18 TY 3.000% 04/25/35		03/01/2023	Paydown		204,830	204,830	203,445	203,985	0	845	0	845	0	204,830	0	0	0	1,063	04/25/2035	1.A
..3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000%		03/25/47	Paydown		54,724	54,724	53,438	53,571	0	1,154	0	1,154	0	54,724	0	0	0	281	03/25/2047	1.A
..3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		02/25/48	Paydown		191,952	191,952	189,832	190,193	0	1,572	0	1,572	0	191,952	0	0	0	1,201	02/25/2048	1.A
..3136B5-YJ-8	Fannie Mae SERIES 201939 CLASS PZ 3.000%		08/25/49	Paydown		84,264	84,264	84,655	84,464	0	(201)	0	(201)	0	84,264	0	0	0	265	08/25/2049	1.A
..3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		03/01/2023	Paydown		814,987	814,987	772,710	794,338	0	20,649	0	20,649	0	814,987	0	0	0	5,504	11/15/2040	1.A
..3137A5-DU-5	Federal Home Ln Mtg Corp REMIC Ser 3789 CI PD 4.000% 11/15/40		03/01/2023	Paydown		183,617	183,617	182,785	183,313	0	304	0	304	0	183,617	0	0	0	804	11/15/2040	1.A
..3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		03/01/2023	Paydown		26,452	26,452	28,072	27,411	0	(959)	0	(959)	0	26,452	0	0	0	199	03/15/2041	1.A

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STATEMENT AS OF MARCH 31, 2023 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
..3137A8-23-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		03/01/2023	Paydown		542,538	542,538	499,135	528,093	0	14,445	0	14,445	0	542,538	0	0	0	3,607	04/15/2031	1.A
..3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		03/01/2023	Paydown		371,792	371,792	342,513	361,250	0	10,542	0	10,542	0	371,792	0	0	0	2,138	04/15/2031	1.A
..3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		03/01/2023	Paydown		33,591	33,591	32,625	33,022	0	569	0	569	0	33,591	0	0	0	196	01/15/2042	1.A
..3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		03/01/2023	Paydown		47,605	47,605	47,873	47,751	0	(146)	0	(146)	0	47,605	0	0	0	318	02/15/2042	1.A
..3137BA-R6-1	Federal Home Ln Mtg Corp SERIES 4335 CLASS V0 4.250% 05/15/34		02/01/2023	Paydown		421,101	421,101	452,947	434,429	0	(13,328)	0	(13,328)	0	421,101	0	0	0	2,008	05/15/2034	1.A
..3137BB-HG-8	FHLMC 4350 Class DY 4.000% 06/15/44		03/01/2023	Paydown		283,886	283,886	301,939	293,125	0	(9,239)	0	(9,239)	0	283,886	0	0	0	1,925	06/15/2044	1.A
..3137BH-UH-5	Freddie Mac 3.000% 04/15/35		03/15/2023	Paydown		60,255	60,255	58,977	59,712	0	543	0	543	0	60,255	0	0	0	284	04/15/2035	1.A
..3137F5-22-1	FREDDIE MAC SERIES 4791 CLASS Z 4.000% 05/15/48		03/01/2023	Paydown		101,234	101,234	101,290	101,218	0	16	0	16	0	101,234	0	0	0	745	05/15/2048	1.A
..3137FH-CC-5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000% 09/15/48		03/01/2023	Paydown		151,103	151,103	151,525	151,327	0	(224)	0	(224)	0	151,103	0	0	0	952	09/15/2048	1.A
..3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500% 05/15/48		03/01/2023	Paydown		203,400	203,400	205,528	205,347	0	(1,947)	0	(1,947)	0	203,400	0	0	0	1,207	05/15/2048	1.A
..3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		03/01/2023	Paydown		375,417	375,417	393,681	385,784	0	(10,368)	0	(10,368)	0	375,417	0	0	0	2,546	09/15/2048	1.A
..3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		03/01/2023	Paydown		274,147	274,147	281,965	278,988	0	(4,841)	0	(4,841)	0	274,147	0	0	0	1,954	09/15/2048	1.A
..3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		03/01/2023	Paydown		395,452	395,452	401,723	398,718	0	(3,266)	0	(3,266)	0	395,452	0	0	0	2,735	12/15/2048	1.A
..3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		03/01/2023	Paydown		246,311	246,311	249,305	248,027	0	(1,716)	0	(1,716)	0	246,311	0	0	0	1,752	12/15/2048	1.A
..3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY 4.000% 12/15/48		03/01/2023	Paydown		77,467	77,467	81,662	80,408	0	(2,940)	0	(2,940)	0	77,467	0	0	0	512	12/15/2048	1.A
..3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000% 12/15/48		03/01/2023	Paydown		224,964	224,964	236,347	233,466	0	(8,502)	0	(8,502)	0	224,964	0	0	0	1,487	12/15/2048	1.A
..3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		03/01/2023	Paydown		204,012	204,012	216,111	212,653	0	(8,641)	0	(8,641)	0	204,012	0	0	0	1,441	01/15/2049	1.A
..31385X-NR-4	Federal Natl Mtg Assn Pool 555800 5.500% 10/01/33		03/01/2023	Paydown		12,096	12,096	12,515	12,370	0	(274)	0	(274)	0	12,096	0	0	0	112	10/01/2033	1.A
..3138A4-4Z-5	Fannie Mae AH3539 4.000% 02/01/41		03/01/2023	Paydown		99,859	99,859	99,859	99,022	0	837	0	837	0	99,859	0	0	0	877	02/01/2041	1.A
..3138AX-CF-6	Fannie Mae AJ5469 3.500% 11/01/41		03/01/2023	Paydown		61,120	61,120	61,712	61,586	0	(466)	0	(466)	0	61,120	0	0	0	279	11/01/2041	1.A
..3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		03/01/2023	Paydown		89,852	89,852	88,519	88,670	0	1,182	0	1,182	0	89,852	0	0	0	344	01/01/2043	1.A
..3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		03/01/2023	Paydown		64,587	64,587	65,838	65,690	0	(1,103)	0	(1,103)	0	64,587	0	0	0	316	11/01/2044	1.A
..3138EP-CJ-6	FNMA AL 6756 3.903% 03/01/45		03/01/2023	Paydown		109,984	109,984	119,882	117,614	0	(7,630)	0	(7,630)	0	109,984	0	0	0	747	03/01/2045	1.A
..3138L3-06-5	FN AM3176 3.770% 05/01/43		03/01/2023	Paydown		27,267	27,267	28,043	27,844	0	(577)	0	(577)	0	27,267	0	0	0	172	05/01/2043	1.A
..3138L6-5P-9	Fannie Mae 4.130% 07/01/44		03/01/2023	Paydown		41,836	41,836	46,516	45,405	0	(3,569)	0	(3,569)	0	41,836	0	0	0	288	07/01/2044	1.A
..3138L6-LM-8	Fannie Mae AM5731 3.990% 06/01/44		03/01/2023	Paydown		16,976	16,976	17,864	17,478	0	(772)	0	(772)	0	16,976	0	0	0	113	06/01/2044	1.A
..3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		03/01/2023	Paydown		57,942	57,942	62,396	60,018	0	(2,076)	0	(2,076)	0	57,942	0	0	0	376	10/01/2029	1.A
..3138L7-W2-8	Fannie Mae 4.090% 11/01/39		03/01/2023	Paydown		48,993	48,993	53,348	52,092	0	(3,099)	0	(3,099)	0	48,993	0	0	0	351	11/01/2039	1.A
..3138L8-6R-0	FNMA 3.430% 03/01/40		03/01/2023	Paydown		45,430	45,430	48,156	47,350	0	(1,920)	0	(1,920)	0	45,430	0	0	0	270	03/01/2040	1.A
..3138L8-W8-3	FNMA 3.410% 01/01/32		03/01/2023	Paydown		30,882	30,882	32,253	31,621	0	(738)	0	(738)	0	30,882	0	0	0	186	01/01/2032	1.A
..3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		03/01/2023	Paydown		46,934	46,934	45,134	45,375	0	1,559	0	1,559	0	46,934	0	0	0	278	12/01/2045	1.A
..3138LN-4G-3	Fannie Mae AN9822 3.980% 07/01/38		03/01/2023	Paydown		27,208	27,208	29,599	29,174	0	(1,966)	0	(1,966)	0	27,208	0	0	0	192	07/01/2038	1.A
..3138MO-BE-9	Fannie Mae A08136 3.000% 08/01/42		03/01/2023	Paydown		828,252	828,252	849,606	844,608	0	(16,355)	0	(16,355)	0	828,252	0	0	0	4,741	08/01/2042	1.A
..3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		03/01/2023	Paydown		78,395	78,395	76,597	76,827	0	1,567	0	1,567	0	78,395	0	0	0	391	02/01/2043	1.A
..3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		03/01/2023	Paydown		34,949	34,949	34,272	34,411	0	538	0	538	0	34,949	0	0	0	116	02/01/2043	1.A

STATEMENT AS OF MARCH 31, 2023 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
..3138W9-68-7	Fannie Mae AS0222 4.000% 08/01/43		03/01/2023	Paydown		168,115	168,115	175,654	174,472	0	(6,358)	0	(6,358)	0	168,115	0	0	0	1,403	08/01/2043	1.A
..3138WT-UM-6	Fannie Mae AT5987 3.000% 04/01/43		03/01/2023	Paydown		403,971	403,971	390,053	392,258	0	11,713	0	11,713	0	403,971	0	0	0	1,701	04/01/2043	1.A
..3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		03/01/2023	Paydown		74,292	74,292	81,037	80,383	0	(6,091)	0	(6,091)	0	74,292	0	0	0	583	10/01/2044	1.A
..31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		03/01/2023	Paydown		12,972	12,972	13,293	13,045	0	(73)	0	(73)	0	12,972	0	0	0	101	12/25/2032	1.A
..31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		03/01/2023	Paydown		372,846	372,846	382,168	376,149	0	(3,302)	0	(3,302)	0	372,846	0	0	0	2,967	02/25/2035	1.A
..31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		03/01/2023	Paydown		265,774	265,774	272,419	268,187	0	(2,412)	0	(2,412)	0	265,774	0	0	0	2,305	05/25/2035	1.A
..31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		03/01/2023	Paydown		6,068	6,068	6,238	6,125	0	(57)	0	(57)	0	6,068	0	0	0	66	07/25/2036	1.A
..31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		03/01/2023	Paydown		16,819	16,819	16,667	16,767	0	52	0	52	0	16,819	0	0	0	129	10/15/2025	1.A
..31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		03/01/2023	Paydown		3,004	3,004	3,066	3,005	0	(1)	0	(1)	0	3,004	0	0	0	33	08/25/2036	1.A
..31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		03/01/2023	Paydown		26,242	26,242	26,767	26,413	0	(171)	0	(171)	0	26,242	0	0	0	166	09/25/2036	1.A
..31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		03/01/2023	Paydown		3,524	3,524	3,511	3,510	0	14	0	14	0	3,524	0	0	0	38	08/25/2036	1.A
..31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		03/01/2023	Paydown		140,115	140,115	146,420	143,090	0	(2,975)	0	(2,975)	0	140,115	0	0	0	1,041	07/25/2039	1.A
..31396Q-O9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		03/01/2023	Paydown		196,195	196,195	185,404	191,835	0	4,360	0	4,360	0	196,195	0	0	0	1,369	09/25/2029	1.A
..31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		03/01/2023	Paydown		10,274	10,274	10,271	10,240	0	34	0	34	0	10,274	0	0	0	112	08/25/2037	1.A
..31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		03/01/2023	Paydown		93,053	93,053	86,418	89,262	0	3,791	0	3,791	0	93,053	0	0	0	621	04/25/2038	1.A
..31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		03/01/2023	Paydown		7,039	7,039	7,131	7,071	0	(32)	0	(32)	0	7,039	0	0	0	71	08/15/2036	1.A
..31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		03/01/2023	Paydown		81,885	81,885	86,388	84,298	0	(2,413)	0	(2,413)	0	81,885	0	0	0	813	08/15/2036	1.A
..31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		03/01/2023	Paydown		81,673	81,673	79,902	80,628	0	1,046	0	1,046	0	81,673	0	0	0	598	08/15/2036	1.A
..31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		03/01/2023	Paydown		94,175	94,175	87,628	90,615	0	3,560	0	3,560	0	94,175	0	0	0	697	03/15/2037	1.A
..31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		03/01/2023	Paydown		223,709	223,709	210,986	219,924	0	3,785	0	3,785	0	223,709	0	0	0	1,562	04/25/2029	1.A
..31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		03/01/2023	Paydown		207,864	207,864	202,700	206,932	0	932	0	932	0	207,864	0	0	0	1,378	03/25/2026	1.A
..31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		03/01/2023	Paydown		604,163	604,163	554,508	587,178	0	16,985	0	16,985	0	604,163	0	0	0	3,454	05/25/2031	1.A
..31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		03/01/2023	Paydown		500,989	500,989	459,032	486,734	0	14,256	0	14,256	0	500,989	0	0	0	2,893	05/25/2031	1.A
..31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		03/01/2023	Paydown		324,410	324,410	296,733	314,937	0	9,472	0	9,472	0	324,410	0	0	0	1,945	06/25/2031	1.A
..31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		03/01/2023	Paydown		16,115	16,115	15,967	16,021	0	95	0	95	0	16,115	0	0	0	155	07/15/2038	1.A
..31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		03/01/2023	Paydown		180,838	180,838	175,582	180,153	0	685	0	685	0	180,838	0	0	0	1,197	06/15/2024	1.A
..31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		03/01/2023	Paydown		93,509	93,509	93,509	93,509	0	0	0	0	0	93,509	0	0	0	781	02/25/2040	1.A
..31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		03/01/2023	Paydown		120,673	120,673	121,427	120,812	0	(139)	0	(139)	0	120,673	0	0	0	998	02/25/2040	1.A

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STATEMENT AS OF MARCH 31, 2023 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 Cl B 4.000% 09/15/24		03/01/2023	Paydown	83,063	83,063	83,063	79,274	82,559	0	504	0	504	0	83,063	0	0	0	571	09/15/2024	1.A
..31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 Cl EB 4.500% 03/25/40		03/01/2023	Paydown	97,906	97,906	97,906	102,312	99,769	0	(1,863)	0	(1,863)	0	97,906	0	0	0	710	03/25/2040	1.A
..31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 Cl SD 1.383% 12/25/40		03/25/2023	Paydown	0	0	0	111,347	98,348	0	(98,348)	0	(98,348)	0	0	0	0	0	1,418	12/25/2040	1.A
..31402C-PL-0	Federal Natl Mtg Assn 725027 5.000%		03/01/2023	Paydown	40,237	40,237	40,237	41,434	40,978	0	(742)	0	(742)	0	40,237	0	0	0	334	11/01/2033	1.A
..3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		03/01/2023	Paydown	54,156	54,156	54,156	54,190	54,174	0	(18)	0	(18)	0	54,156	0	0	0	361	05/01/2049	1.A
..3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		03/01/2023	Paydown	12,120	12,120	12,120	12,431	12,398	0	(278)	0	(278)	0	12,120	0	0	0	87	06/01/2049	1.A
..3140HI-B8-4	Fannie Mae BL4562 2.930% 10/01/49		03/01/2023	Paydown	16,705	16,705	16,705	17,134	17,091	0	(386)	0	(386)	0	16,705	0	0	0	86	10/01/2049	1.A
..3140MM-Z5-0	Fannie Mae BV7963 5.500% 07/01/52		03/01/2023	Paydown	7,537	7,537	7,537	7,439	7,440	0	97	0	97	0	7,537	0	0	0	69	07/01/2052	1.A
..31412P-YR-6	Federal Natl Mtg Assn 931420 4.000%		03/01/2023	Paydown	35,298	35,298	35,298	36,136	35,960	0	(662)	0	(662)	0	35,298	0	0	0	258	06/01/2039	1.A
..31416H-4X-0	Federal National Mortg Assoc AA0837 4.500%		03/01/2023	Paydown	5,366	5,366	5,366	5,315	5,319	0	47	0	47	0	5,366	0	0	0	40	01/01/2039	1.A
..31416M-3A-0	Federal National Mortg Assoc AA4392 4.000%		03/01/2023	Paydown	26,856	26,856	26,856	27,142	27,066	0	(210)	0	(210)	0	26,856	0	0	0	172	04/01/2039	1.A
..31416W-7D-8	Federal National Mortg Assoc AB1791 3.500%		03/01/2023	Paydown	84,177	84,177	84,177	83,624	83,705	0	471	0	471	0	84,177	0	0	0	571	11/01/2040	1.A
..31416W-FW-7	Federal National Mortg Assoc AB1080 4.500%		03/01/2023	Paydown	8,523	8,523	8,523	8,648	8,610	0	(87)	0	(87)	0	8,523	0	0	0	59	05/01/2040	1.A
..31417A-JM-2	Fannie Mae AB3867 3.500% 11/01/41		03/01/2023	Paydown	78,708	78,708	78,708	81,635	81,061	0	(2,353)	0	(2,353)	0	78,708	0	0	0	430	11/01/2041	1.A
..31417A-LS-6	Fannie Mae AB3936 3.500% 11/01/41		03/01/2023	Paydown	288,961	288,961	288,961	296,207	294,736	0	(5,775)	0	(5,775)	0	288,961	0	0	0	1,789	11/01/2041	1.A
..31417C-LY-9	Fannie Mae AB5998 3.500% 08/01/42		03/01/2023	Paydown	13,451	13,451	13,451	14,075	13,991	0	(541)	0	(541)	0	13,451	0	0	0	79	08/01/2042	1.A
..31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		03/01/2023	Paydown	144,325	144,325	144,325	147,843	147,173	0	(2,848)	0	(2,848)	0	144,325	0	0	0	601	11/01/2042	1.A
..31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		03/01/2023	Paydown	297,013	297,013	297,013	289,412	290,383	0	6,630	0	6,630	0	297,013	0	0	0	1,348	02/01/2043	1.A
..31417E-ZA-2	Fannie Mae AB7936 3.000% 02/01/43		03/01/2023	Paydown	59,096	59,096	59,096	57,572	57,767	0	1,329	0	1,329	0	59,096	0	0	0	297	02/01/2043	1.A
..31417X-LX-3	Fannie Mae AC1241 5.000% 07/01/39		03/01/2023	Paydown	44,005	44,005	44,005	44,940	44,840	0	(835)	0	(835)	0	44,005	0	0	0	489	07/01/2039	1.A
..31418A-DB-1	Federal Natl Mtg Assn MA0997 3.000%		03/01/2023	Paydown	122,400	122,400	122,400	122,247	122,233	0	167	0	167	0	122,400	0	0	0	465	02/01/2042	1.A
..31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500%		03/01/2023	Paydown	66,210	66,210	66,210	66,914	66,673	0	(463)	0	(463)	0	66,210	0	0	0	280	12/01/2042	1.A
..31418E-G4-6	Fannie Mae MA4718 5.000% 07/01/52		03/01/2023	Paydown	19,200	19,200	19,200	19,200	19,200	0	0	0	0	0	19,200	0	0	0	160	07/01/2052	1.A
..31418E-JD-3	Fannie Mae MA4759 5.500% 07/01/52		03/01/2023	Paydown	3,953	3,953	3,953	3,902	3,902	0	51	0	51	0	3,953	0	0	0	36	07/01/2052	1.A
..31418E-KX-7	Fannie Mae MA4809 5.500% 09/01/52		03/01/2023	Paydown	40,518	40,518	40,518	39,992	39,998	0	520	0	520	0	40,518	0	0	0	373	09/01/2052	1.A
..31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		03/01/2023	Paydown	14,568	14,568	14,568	13,804	14,007	0	561	0	561	0	14,568	0	0	0	85	09/01/2040	1.A
..31419C-3V-3	Fannie Mae AE2611 3.500% 09/01/40		03/01/2023	Paydown	49,697	49,697	49,697	46,405	46,847	0	2,850	0	2,850	0	49,697	0	0	0	273	09/01/2040	1.A
..31419C-BX-0	Fannie Mae AE1853 4.000% 08/01/40		03/01/2023	Paydown	41,423	41,423	41,423	40,789	40,865	0	558	0	558	0	41,423	0	0	0	305	08/01/2040	1.A
..31419C-Z4-8	Fannie Mae AE2562 4.000% 09/01/40		03/01/2023	Paydown	42,641	42,641	42,641	41,988	42,174	0	467	0	467	0	42,641	0	0	0	284	09/01/2040	1.A
..31419D-LQ-2	Fannie Mae AE3034 3.500% 09/01/40		03/01/2023	Paydown	6,312	6,312	6,312	5,949	6,061	0	251	0	251	0	6,312	0	0	0	37	09/01/2040	1.A
..31419E-XR-5	Fannie Mae AE4287 3.500% 09/01/40		03/01/2023	Paydown	44,740	44,740	44,740	43,279	43,572	0	1,169	0	1,169	0	44,740	0	0	0	319	09/01/2040	1.A
..31419G-YQ-1	Fannie Mae AE6118 3.500% 10/01/40		03/01/2023	Paydown	56,311	56,311	56,311	57,138	56,948	0	(637)	0	(637)	0	56,311	0	0	0	323	10/01/2040	1.A
..31419K-KE-4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2023	Paydown	146,717	146,717	146,717	145,958	146,034	0	682	0	682	0	146,717	0	0	0	1,026	11/01/2040	1.A
..31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2023	Paydown	36,211	36,211	36,211	35,261	35,529	0	683	0	683	0	36,211	0	0	0	243	12/01/2040	1.A
..35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.316% 10/25/52		03/25/2023	Paydown Redemption	14,732 100.0000	14,732	14,732	16,103	15,989	0	(1,257)	0	(1,257)	0	14,732	0	0	0	101	10/25/2052	1.B
..442331-S6-2	HOUSTON TX 6.290% 03/01/32		03/01/2023		550,000	550,000	550,000	666,787	630,679	0	(1,167)	0	(1,167)	0	629,511	0	(79,511)	(79,511)	17,298	03/01/2032	1.D FE

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STATEMENT AS OF MARCH 31, 2023 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		
..69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		01/15/2023	Redemption 100.0000		123,545	123,545	123,545	123,545	0	0	0	0	0	123,545	0	0	0	2,462	07/15/2048	1.E FE		
..911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 Cl IO 0.490% 05/15/33		03/01/2023	Paydown		0	0	26,128	16,567	0	(16,567)	0	(16,567)	0	0	0	0	0	580	05/15/2033	1.A		
0909999999. Subtotal - Bonds - U.S. Special Revenues								19,554,797	19,554,797	19,489,261	19,674,318	0	(40,194)	0	(40,194)	0	19,634,308	0	(79,511)	(79,511)	134,610	XXX	XXX
..00101J-AH-9	ADT CORP 4.125% 06/15/23		03/15/2023	Call 100.0000		1,724,000	1,724,000	1,581,770	1,714,472	0	4,215	0	4,215	0	1,718,688	0	5,312	5,312	17,779	06/15/2023	3.C FE		
..001760-AA-4	AMF Florence 3.210% 12/31/35		03/31/2023	Redemption 100.0000		25,675	25,675	25,675	25,675	0	0	0	0	0	25,675	0	0	0	206	12/31/2035	2.C PL		
..00800*-AD-4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2023	Redemption 100.0000		301,153	301,153	233,383	258,087	0	2,586	0	2,586	0	260,673	0	40,480	40,480	0	03/01/2028	1.F FE		
..009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		03/10/2023	Redemption 100.0000		54,301	54,301	54,301	54,301	0	0	0	0	0	54,301	0	0	0	407	11/10/2039	1.E		
..01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		02/15/2023	Redemption 100.0000		342,949	342,949	349,455	347,570	0	(141)	0	(141)	0	347,428	0	(4,480)	(4,480)	8,231	08/15/2027	1.G FE		
..01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		03/31/2023	Redemption 100.0000		142,091	142,091	142,091	142,091	0	0	0	0	0	142,091	0	0	0	1,659	06/30/2033	2.C PL		
..021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		02/08/2023	Various		583	583	668	676	0	(1)	0	(1)	0	675	0	(92)	(92)	0	06/30/2035	2.C FE		
..023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		02/15/2023	Redemption 100.0000		285,000	285,000	283,652	283,941	0	33	0	33	0	283,974	0	1,026	1,026	5,201	08/15/2030	2.A FE		
..02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2023	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	08/15/2026	3.B FE		
..02379K-AA-2	AMER AIRLINE 21-1A EETC 2.875% 07/11/34		01/11/2023	Redemption 100.0000		80,435	80,435	80,435	80,435	0	0	0	0	0	80,435	0	0	0	1,156	07/11/2034	1.G FE		
..03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	76,750	03/15/2023	1.A FE		
..038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		01/30/2023	Paydown		18,138	18,138	18,295	18,285	0	(148)	0	(148)	0	18,138	0	0	0	147	07/30/2050	2.C FE		
..04004*-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		03/31/2023	Redemption 100.0000		46,441	46,441	46,441	46,441	0	0	0	0	0	46,441	0	0	0	952	09/30/2023	2.C FE		
..042735-BC-3	Arrow Electronics Inc 4.500% 03/01/23		03/01/2023	Maturity		2,000,000	2,000,000	1,984,040	1,999,681	0	319	0	319	0	2,000,000	0	0	0	45,000	03/01/2023	2.C FE		
..04774*-AA-0	ATLANTA FALCONS Series A 3.590% 09/01/42		03/01/2023	Redemption 100.0000		89,728	89,728	89,728	89,728	0	0	0	0	0	89,728	0	0	0	1,611	09/01/2042	2.B PL		
..04774*-AB-8	ATLANTA FALCONS Series B 3.590% 09/01/42		03/01/2023	Redemption 100.0000		59,819	59,819	59,819	59,819	0	0	0	0	0	59,819	0	0	0	1,074	09/01/2042	2.B PL		
..05590*-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		03/15/2023	Redemption 100.0000		107,624	107,624	107,624	107,624	0	0	0	0	0	107,624	0	0	0	636	11/15/2032	1.F		
..059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 3.305% 01/26/37		03/01/2023	Paydown		7,064	7,659	7,057	7,076	0	2	0	2	0	7,078	0	(14)	(14)	42	01/26/2037	1.A FM		
..06051G-GR-4	Bank of America Corp 3.593% 07/21/28		02/02/2023	Direct		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	47,657	07/21/2028	1.G FE		
..07123*-AA-1	BATON ROUGE 4.320% 11/15/37		03/15/2023	Redemption 100.0000		21,882	21,882	21,882	21,882	0	0	0	0	0	21,882	0	0	0	158	11/15/2037	1.F		
..11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		03/15/2023	Redemption 100.0000		29,103	29,103	29,103	29,103	0	0	0	0	0	29,103	0	0	0	211	03/15/2035	1.F FE		
..11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		03/20/2023	Redemption 100.0000		60,991	60,991	60,443	60,621	0	18	0	18	0	60,639	0	352	352	579	03/20/2033	1.F FE		
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2023	Redemption 100.0000		65,751	65,751	66,948	66,628	0	(28)	0	(28)	0	66,601	0	(850)	(850)	542	12/15/2032	1.F FE		
..12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		03/15/2023	Paydown		5,932	5,932	5,928	5,928	0	4	0	4	0	5,932	0	0	0	32	02/15/2050	1.A FE		

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STATEMENT AS OF MARCH 31, 2023 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
..12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		03/15/2023	Paydown		1,250	1,250	1,249	1,250	0	0	0	0	0	1,250	0	0	0	7	02/15/2050	1.E FE
..12532B-AA-8	Burlington Northern Santa Fe Railway Ser D 5.660% 01/15/23		01/15/2023	Redemption	100.0000	66,112	66,112	66,112	66,112	0	0	0	0	0	66,112	0	0	0	1,871	01/15/2023	1.C
..12533B-AA-5	Burlington Northern Santa Fe Railway Ser E 5.660% 01/15/23		01/15/2023	Redemption	100.0000	101,192	101,192	101,192	101,192	0	0	0	0	0	101,192	0	0	0	2,864	01/15/2023	1.C
..12533B-AA-9	Burlington Northern Santa Fe Railway Ser F 5.660% 01/15/23		01/15/2023	Redemption	100.0000	50,221	50,221	50,221	50,221	0	0	0	0	0	50,221	0	0	0	1,421	01/15/2023	1.C
..12533B-AA-7	Burlington Northern Santa Fe Railway Ser G 5.660% 01/15/23		01/15/2023	Redemption	100.0000	36,525	36,525	36,525	36,525	0	0	0	0	0	36,525	0	0	0	1,034	01/15/2023	1.C
..126410-LM-9	CSX Equipment Trust Cert 6.251% 01/15/23 . CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2 3.000% 07/25/43		01/15/2023	Paydown		1,819,323	1,819,323	1,819,323	1,819,323	0	0	0	0	0	1,819,323	0	0	0	56,863	01/15/2023	1.E FE
..12647G-BF-4	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		03/01/2023	Paydown		69,779	69,779	69,823	69,725	0	54	0	54	0	69,779	0	0	0	271	07/25/2043	1.A
..12649R-BF-8	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		03/01/2023	Paydown		15,401	15,401	15,671	15,545	0	(144)	0	(144)	0	15,401	0	0	0	121	02/25/2045	1.A
..12668B-NA-7	Costco Bayonne CTL 2019-16 3.330% 03/31/44		01/01/2023	Redemption	100.0000	3	3	2	2	0	0	0	0	2	0	1	1	0	0	04/25/2036	3.C FM
..12718B-AA-4	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		03/15/2023	Direct		22,852	22,852	22,852	22,852	0	0	0	0	0	22,852	0	0	0	127	03/31/2044	1.E
..134011-AL-9	Cardinal Health Inc 3.200% 03/15/23		02/02/2023	Maturity		5,000,000	5,000,000	4,704,550	4,992,703	0	7,297	0	7,297	0	5,000,000	0	0	0	80,000	03/15/2023	2.B FE
..14149Y-AY-4	Carvana Auto Receivables Trus SERIES 2021N3 CLASS A1 0.350% 06/12/28		03/10/2023	Paydown		557,024	557,024	538,812	542,972	0	14,051	0	14,051	0	557,024	0	0	0	317	06/12/2028	1.A FE
..14687G-AA-3	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 4.233% 02/10/51		03/01/2023	Paydown		33,061	33,061	32,380	32,641	0	421	0	421	0	33,061	0	0	0	245	02/10/2051	1.A FM
..17315C-AM-9	Conagra Inc 3.200% 01/25/23		01/25/2023	Maturity		2,042,000	2,042,000	2,015,515	2,041,759	0	241	0	241	0	2,042,000	0	0	0	32,672	01/25/2023	2.C FE
..205887-BR-2	COSTCO 3.910% 06/20/43		03/20/2023	Redemption	100.0000	44,143	44,143	44,143	44,143	0	0	0	0	0	44,143	0	0	0	288	06/20/2043	1.E
..22160B-AA-6	CSFB 2004-AR7 4A1 2004-AR7 3.991% 11/25/34		03/01/2023	Paydown		131,528	131,528	131,939	131,713	0	(185)	0	(185)	0	131,528	0	0	0	810	11/25/2034	1.A FM
..22541S-RR-1	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		02/20/2023	Paydown		31,295	31,295	31,241	31,238	0	57	0	57	0	31,295	0	0	0	315	11/20/2047	2.B FE
..233046-AF-8	DB Master Finance LLC SERIES 20191A CLASS A2II 4.021% 05/20/49		02/20/2023	Paydown		12,500	12,500	12,977	12,962	0	(462)	0	(462)	0	12,500	0	0	0	126	05/20/2049	2.B FE
..233046-AK-7	DB Master Finance LLC SERIES 20211A CLASS A2II 2.493% 11/20/51		02/20/2023	Paydown		7,893	7,893	6,523	6,549	0	1,344	0	1,344	0	7,893	0	0	0	49	11/20/2051	2.B FE
..233046-AQ-4	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1 3.620% 06/25/34		03/01/2023	Paydown		10,584	10,584	9,956	10,194	0	390	0	390	0	10,584	0	0	0	64	06/25/2034	1.A FM
..251563-FB-3	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		03/28/2023	Redemption	100.0000	395,541	395,541	395,541	395,541	0	0	0	0	0	395,541	0	0	0	3,830	05/28/2039	2.B FE
..25512D-AA-7	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2023	Redemption	100.0000	570,796	570,796	570,796	570,796	0	0	0	0	0	570,796	0	0	0	32,307	03/31/2030	1.G PL
..25654B-AA-0	Dominos Pizza Master Issuer L SERIES 20151A CLASS A2II 4.474% 10/25/45		01/25/2023	Paydown		3,250	3,250	3,105	3,108	0	142	0	142	0	3,250	0	0	0	36	10/25/2045	2.A FE
..25755T-AE-0	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		01/25/2023	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047	2.A FE
..25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.116% 07/25/48		01/25/2023	Paydown		11,875	11,875	11,369	2,914	0	513	0	513	0	11,875	0	0	0	122	07/25/2048	2.A FE
..25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		01/25/2023	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	189	07/25/2048	2.A FE

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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
..25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		01/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	23	10/25/2049	2.A FE
..25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A2I 2.662% 04/25/51		01/25/2023	Paydown		8,500	8,500	7,091	7,120	0	1,380	0	1,380	0	8,500	0	0	0	57	04/25/2051	2.A FE
..27004@-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39		01/15/2023	Redemption 100.0000		218,681	218,681	218,681	218,681	0	0	0	0	0	218,681	0	0	0	5,008	01/15/2039	2.A PL
..32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 4.863% 06/25/34		03/01/2023	Paydown		37,070	37,070	35,750	36,111	0	960	0	960	0	37,070	0	0	0	235	06/25/2034	1.A FM
..337915-AA-0	FIRSTMERIT CORPORATION 4.350% 02/04/23		02/04/2023	Various Redemption 100.0000		7,990,000	7,990,000	8,253,598	7,992,959	0	(2,959)	0	(2,959)	0	7,990,000	0	0	0	173,783	02/04/2023	2.A FE
..348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		03/15/2023	Various		75,000	75,000	90,375	88,963	0	(119)	0	(119)	0	88,844	0	(13,844)	(13,844)	2,278	03/15/2050	1.C FE
..35671D-AZ-8	Freeport McMoran Inc 3.875% 03/15/23		03/15/2023	Various Redemption 100.0000		2,000,000	2,000,000	1,127,500	1,962,846	0	37,154	0	37,154	0	2,000,000	0	0	0	38,750	03/15/2023	2.C FE
..36260@-AA-3	GSRP Portfolio 2 3.100% 06/29/46		03/31/2023	Redemption 100.0000		29,775	29,775	29,775	29,775	0	0	0	0	0	29,775	0	0	0	231	06/29/2046	2.C PL
..36804P-AF-3	GATX Financial 144A 5.697% 01/02/25		01/02/2023	Redemption 100.0000		24,865	24,865	24,865	24,865	0	0	0	0	0	24,865	0	0	0	708	01/02/2025	2.B FE
..36877*-AA-2	GENCONN ENRGY LLC No. R-28 4.730% 07/25/41		01/15/2023	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1.G PL
..369604-BQ-5	General Electric Co 8.237% Perpet.		03/15/2023	Call 100.0000		1,081,000	1,081,000	1,059,380	1,059,380	0	0	0	0	0	1,059,380	0	21,620	21,620	21,890	01/01/9999	3.A FE
..370334-CC-6	General Mills Inc 5.808% 10/17/23		02/17/2023	ATHENE		1,004,441	1,000,000	1,007,160	1,001,397	0	(184)	0	(184)	0	1,001,213	0	3,228	3,228	17,142	10/17/2023	2.B FE
..38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52		03/15/2023	Paydown		23,543	23,543	22,025	22,115	0	1,428	0	1,428	0	23,543	0	0	0	124	10/15/2052	1.A FE
..38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A 2.630% 04/15/55		03/15/2023	Paydown		14,186	14,186	14,179	14,180	0	7	0	7	0	14,186	0	0	0	61	04/15/2055	1.A FE
..38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		03/15/2023	Paydown		13,600	13,600	13,624	13,624	0	(24)	0	(24)	0	13,600	0	0	0	72	04/15/2055	1.C FE
..38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		03/15/2023	Paydown		25,067	25,067	25,055	25,056	0	11	0	11	0	25,067	0	0	0	133	10/15/2052	1.A FE
..38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A 2.760% 04/15/55		03/15/2023	Paydown		13,221	13,221	11,119	11,138	0	2,083	0	2,083	0	13,221	0	0	0	57	04/15/2055	1.A FE
..38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B 3.860% 04/15/55		01/16/2023	Paydown		259	259	259	259	0	0	0	0	0	259	0	0	0	1	04/15/2055	1.F FE
..38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A 3.840% 10/15/56		03/15/2023	Paydown		98,018	98,018	97,985	97,986	0	32	0	32	0	98,018	0	0	0	666	10/15/2056	1.A FE
..39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		03/15/2023	Redemption 100.0000		12,748	12,748	12,748	12,748	0	0	0	0	0	12,748	0	0	0	90	10/15/2047	1.E PL
..39950#-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A 4.480% 11/15/39		03/15/2023	Redemption 100.0000		97,426	97,426	97,426	97,426	0	0	0	0	0	97,426	0	0	0	728	11/15/2039	2.B PL
..39951@-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		03/15/2023	Redemption 100.0000		7,699	7,699	7,699	7,699	0	0	0	0	0	7,699	0	0	0	65	04/15/2048	1.C FE
..404119-BV-0	HCA Inc 5.500% 06/15/47		02/02/2023	Direct		164,005	125,000	166,426	164,056	0	(92)	0	(92)	0	163,964	0	40	40	898	06/15/2047	2.C FE
..40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		03/20/2023	Paydown		26,887	26,887	26,849	26,850	0	37	0	37	0	26,887	0	0	0	168	09/20/2047	1.A FE
..40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		03/20/2023	Paydown		21,509	21,509	22,041	22,018	0	(509)	0	(509)	0	21,509	0	0	0	162	09/20/2047	1.A FE
..42208@-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		03/31/2023	Redemption 100.0000		127,224	127,224	127,224	127,224	0	0	0	0	0	127,224	0	0	0	1,328	11/30/2030	1.A
..42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		03/20/2023	Paydown		42,551	42,551	42,532	42,534	0	17	0	17	0	42,551	0	0	0	225	09/20/2040	1.A FE
..42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		03/20/2023	Paydown		31,152	31,152	31,149	31,149	0	3	0	3	0	31,152	0	0	0	176	09/20/2040	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		03/20/2023	Paydown		19,258	19,258	19,256	19,256	0	2	0	2	0	19,258	0	0	0	129	09/20/2041	1.A FE
..42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		03/20/2023	Paydown		39,422	39,422	39,625	39,616	0	(194)	0	(194)	0	39,422	0	0	0	222	09/20/2041	1.A FE
..42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		03/20/2023	Paydown		13,749	13,749	13,594	13,601	0	148	0	148	0	13,749	0	0	0	66	09/20/2042	1.A FE
..42770Y-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		03/22/2023	Paydown		11,223	11,223	11,504	11,487	0	(263)	0	(263)	0	11,223	0	0	0	68	09/20/2042	1.A FE
..42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		03/20/2023	Paydown		68,441	68,441	69,816	69,484	0	(1,044)	0	(1,044)	0	68,441	0	0	0	429	09/20/2048	1.A FE
..42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		03/20/2023	Paydown		21,064	21,064	19,708	19,749	0	1,316	0	1,316	0	21,064	0	0	0	116	09/20/2048	1.A FE
..42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		03/20/2023	Paydown		43,709	43,709	43,251	43,220	0	489	0	489	0	43,709	0	0	0	298	09/20/2048	1.A FE
..42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		03/20/2023	Paydown Redemption 100.0000		45,090	45,090	45,093	45,093	0	(3)	0	(3)	0	45,090	0	0	0	310	09/20/2041	1.A FE
..43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		03/15/2023			30,038	30,038	30,038	30,038	0	0	0	0	0	30,038	0	0	0	169	10/15/2040	1.F
..43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 5.537% 12/25/34		03/25/2023	Paydown		29,899	29,899	26,872	27,459	0	2,440	0	2,440	0	29,899	0	0	0	221	12/25/2034	1.A FM
..44106M-AR-3	HOSPITALITY PROP TRUST 4.500% 06/15/23		03/08/2023	Various Redemption 100.0000		5,115,000	5,115,000	5,194,078	5,115,000	0	0	0	0	0	5,115,000	0	0	0	53,068	06/15/2023	4.B FE
..44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		02/28/2023			49,500	49,500	32,175	32,175	0	0	0	0	0	32,175	0	17,325	17,325	547	05/31/2033	2.A PL
..45031U-CF-6	ISTAR INC 4.750% 10/01/24		03/30/2023	Call 101.0000		1,111,000	1,100,000	1,106,310	1,100,856	0	(477)	0	(477)	0	1,100,379	0	(379)	(379)	36,960	10/01/2024	3.B FE
..45031U-CG-4	ISTAR INC 4.250% 08/01/25		03/30/2023	Call 101.0000		2,878,500	2,878,500	2,805,625	2,807,271	0	3,538	0	3,538	0	2,810,810	0	39,190	39,190	108,914	08/01/2025	3.B FE
..458902-AT-9	International Game Tech 5.350% 10/15/23		01/23/2023	Various		8,008,013	8,000,000	8,262,200	8,018,478	0	(1,994)	0	(1,994)	0	8,016,483	0	(16,483)	(16,483)	124,524	10/15/2023	3.B FE
..460599-AC-7	International Game Tech 6.500% 02/15/25		03/16/2023	Various Redemption 100.0000		1,417,557	1,400,000	1,382,500	1,395,280	0	422	0	422	0	1,395,702	0	4,298	4,298	70,893	02/15/2025	3.B FE
..464338-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		03/15/2023			3,959	3,959	3,959	3,959	0	0	0	0	0	3,959	0	0	0	23	06/15/2039	1.E PL
..465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		03/01/2023	Paydown		58,918	58,918	58,706	0	0	212	0	212	0	58,918	0	0	0	426	06/25/2053	1.A
..466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		02/25/2023	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	419	08/25/2049	2.B FE
..466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		02/25/2023	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	194	02/26/2052	2.B FE
..46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		03/01/2023	Paydown		19,314	19,314	19,268	19,270	0	44	0	44	0	19,314	0	0	0	96	07/25/2043	1.A
..46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.448% 01/25/47		03/01/2023	Paydown		379,451	379,451	369,495	370,252	0	9,198	0	9,198	0	379,451	0	0	0	1,875	01/25/2047	1.A
..46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		03/15/2023	Redemption 100.0000		14,682	14,682	15,123	15,088	0	(2)	0	(2)	0	15,086	0	(404)	(404)	98	01/15/2050	1.G
..48121@-AD-3	JRD HOLDINGS LLC Series 2014B No. RB-47 4.130% 03/27/24		03/27/2023	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024	2.B PL
..48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		03/15/2023	Redemption 100.0000		2,012	2,012	2,012	2,012	0	0	0	0	0	2,012	0	0	0	10	12/31/2035	2.B PL
..52467@-AJ-4	Stop & Shop 7.539% 11/15/26		03/15/2023			85,670	85,670	86,555	85,870	0	(7)	0	(7)	0	85,863	0	(193)	(193)	1,064	11/15/2026	2.C Z
..576434-CJ-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		03/01/2023	Paydown		45,522	45,522	47,684	47,085	0	(8)	0	(8)	0	47,077	0	(1,556)	(1,556)	456	03/25/2033	1.A FM
..59524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		02/01/2023	Various		146,847	146,847	148,468	148,258	0	2	0	2	0	148,260	0	(1,413)	(1,413)	3,891	08/01/2050	2.B FE
..61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010F9 CLASS 2C 3.886% 12/26/46		03/01/2023	Paydown		7,854	7,854	5,233	5,438	0	2,415	0	2,415	0	7,854	0	0	0	80	12/26/2046	2.B FM

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										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
..628530-AV-9	MYLAN INC 3.125% 01/15/23		01/15/2023	Maturity		3,000,000	3,000,000	2,993,790	2,999,973	0	27	0	27	0	3,000,000	0	0	0	46,875	01/15/2023	2.C FE
..64079*-AB-8	Neptune Regional Transmission 6.210%		06/30/27	Redemption		76,034	76,034	76,034	76,034	0	0	0	0	0	76,034	0	0	0	1,180	06/30/2027	1.F PL
..64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		03/15/2023	Various		80,512	80,512	40,283	32,205	8,216	262	0	8,478	0	40,682	0	39,829	39,829	840	09/15/2038	6.Z
..64760#-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		03/15/2023	Redemption		135,822	135,822	135,822	135,822	0	0	0	0	0	135,822	0	0	0	968	08/15/2032	1.G
..64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		03/15/2023	Redemption		72,696	72,696	72,696	72,696	0	0	0	0	0	72,696	0	0	0	541	03/15/2033	1.G
..654740-BS-7	NISSAN MOTOR ACCEPTANCE 2.000% 03/09/26		03/15/2023	Western Asset		2,283,300	2,600,000	2,282,100	0	0	6,475	0	6,475	0	2,288,575	0	(5,275)	(5,275)	27,044	03/09/2026	2.C FE
..67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		03/01/2023	Redemption		11,170	11,170	11,827	11,749	0	(3)	0	(3)	0	11,746	0	(576)	(576)	305	09/01/2050	1.G FE
..67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46		03/01/2023	Paydown		25,273	25,273	25,340	25,292	0	(19)	0	(19)	0	25,273	0	0	0	94	04/25/2046	1.A
..68268N-AL-7	Oneok Partners 5.000% 09/15/23		02/27/2023	Call	100,000	2,500,000	2,500,000	2,716,075	2,512,654	0	(4,325)	0	(4,325)	0	2,508,329	0	(8,329)	(8,329)	56,250	09/15/2023	2.B FE
..69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540%		09/20/49	Paydown		385,267	385,267	385,267	385,267	0	0	0	0	0	385,267	0	0	0	4,227	09/20/2049	1.A FE
..69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540%		09/20/49	Paydown		385,267	385,267	385,267	385,267	0	0	0	0	0	385,267	0	0	0	4,227	09/20/2049	1.A FE
..69373V-AC-9	Pacefunding SERIES 20181A CLASS BA 6.170%		09/20/49	Paydown		39,195	39,195	39,195	39,195	0	0	0	0	0	39,195	0	0	0	595	09/20/2049	2.B FE
..69373V-AD-7	Pacefunding SERIES 20181A CLASS BB 6.170%		09/20/49	Paydown		26,884	26,884	26,884	26,884	0	0	0	0	0	26,884	0	0	0	408	09/20/2049	2.B FE
..69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430%		09/20/49	Paydown		280,271	280,271	280,271	280,271	0	0	0	0	0	280,271	0	0	0	3,034	09/20/2049	1.A FE
..69375H-AB-0	Pacefunding SERIES 20191A CLASS AB 4.430%		09/20/49	Paydown		111,542	111,542	111,542	111,542	0	0	0	0	0	111,542	0	0	0	3,960	09/20/2049	2.B FE
..69375H-AC-8	Pacefunding SERIES 20191A CLASS BB 7.100%		09/20/49	Paydown		393,795	393,795	393,795	393,795	0	0	0	0	0	393,795	0	0	0	4,263	09/20/2049	1.A FE
..69375H-AD-6	Pacefunding SERIES 20182A CLASS AA 4.890%		09/20/49	Paydown		143,462	143,462	143,462	143,462	0	0	0	0	0	143,462	0	0	0	5,093	09/20/2049	2.B FE
..69375P-AA-4	Pacefunding SERIES 20182A CLASS BA 4.890%		09/22/53	Paydown		709,510	709,510	709,510	709,510	0	0	0	0	0	709,510	0	0	0	8,674	09/22/2053	1.A FE
..69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890%		09/22/53	Redemption	100,000	478,880	478,880	478,880	478,880	0	0	0	0	0	478,880	0	0	0	7,033	09/22/2053	1.A FE
..724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30		01/15/2023	Paydown		94,500	94,500	119,693	115,533	0	(120)	0	(120)	0	115,413	0	(20,913)	(20,913)	3,544	01/15/2030	2.B FE
..72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A21 4.666% 09/05/48		03/05/2023	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	496	09/05/2048	2.C FE
..72703P-AC-3	Planet Fitness Master Issuer SERIES 20221A CLASS A211 4.008% 12/05/51		03/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	75	12/05/2051	2.C FE
..74273#-AB-9	PRIT CORE REALTY HOLDINGS LLC Series B No. BR-31 3.850% 02/14/23		02/14/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	57,750	02/14/2023	2.A
..74922T-AA-4	Residential Accredit Loans I SERIES 2007QH4 CLASS A1 5.225% 05/25/37		03/25/2023	Paydown		6,285	6,285	5,939	6,028	0	257	0	257	0	6,285	0	0	0	46	05/25/2037	1.A FM
..74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		03/01/2023	Paydown		47,670	47,670	45,086	45,411	0	2,259	0	2,259	0	47,670	0	0	0	192	02/25/2052	1.A
..750731-AA-9	Raiders FC CTL 3.744% 02/10/49		03/10/2023	Redemption	100,000	20,922	20,922	20,922	20,922	0	0	0	0	0	20,922	0	0	0	131	02/10/2049	2.A
..759509-AE-2	Reliance Steel & Aluminum 4.500% 04/15/23		01/15/2023	Various		7,000,000	7,000,000	7,003,160	6,999,540	0	(43)	0	(43)	0	6,999,497	0	503	503	78,750	04/15/2023	2.B FE
..75973L-AA-6	Renew 2017-1 SERIES 20171A CLASS A 3.670%		09/20/52	Paydown		8,660	8,660	8,658	8,658	0	2	0	2	0	8,660	0	0	0	49	09/20/2052	1.A FE
..75974#-AA-0	RENEWABLE ENGY 4.110% 03/31/35		03/31/2023	Various		182,595	182,595	182,595	182,595	0	0	0	0	0	182,595	0	0	0	3,752	03/31/2035	2.B PL
..78486Q-AD-3	SVB Financial Group 3.500% 01/29/25		03/22/2023	Blackrock		1,330,000	2,000,000	1,998,320	1,999,602	0	42	0	42	0	1,999,644	0	(669,644)	(669,644)	35,000	01/29/2025	6.FE

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STATEMENT AS OF MARCH 31, 2023 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
..784860-AE-1	SVB Financial Group 3.125% 06/05/30		03/10/2023	ATHENE		16,400	41,000	40,968	40,976	0	1	0	1	0	40,976	0	(24,576)	(24,576)	0	06/05/2030	6. FE
..784860-AS-0	SVB Financial Group 4.570% 04/29/33		03/16/2023	Various Redemption 100.0000		5,888,000	10,900,000	10,132,726	7,984,906	0	8,723	0	8,723	0	10,158,935	0	(4,270,935)	(4,270,935)	0	04/29/2033	6. FE
..78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2023			123,617	123,617	123,617	123,617	0	0	0	0	0	123,617	0	0	0	850	05/31/2029	1.D PL
..81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.161% 05/20/35		03/20/2023	Paydown		44,944	44,944	40,773	41,847	0	3,097	0	3,097	0	44,944	0	0	0	320	05/20/2035	1.A FM
..81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2 2.500% 04/25/43		03/01/2023	Paydown		22,836	22,836	20,481	21,000	0	1,836	0	1,836	0	22,836	0	0	0	121	04/25/2043	1.A
..81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43		03/01/2023	Paydown		27,070	27,070	25,430	25,787	0	1,282	0	1,282	0	27,070	0	0	0	98	05/25/2043	1.A
..82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		03/01/2023	Paydown		111,685	111,685	106,920	107,389	0	4,296	0	4,296	0	111,685	0	0	0	439	04/25/2047	1.A
..828807-DR-5	Simon Property Group LP 5.300% 01/11/24		03/13/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,980	01/11/2024	1.G FE
..83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A21 4.336% 01/20/50		03/20/2023	Paydown		5,000	5,000	4,880	4,887	0	113	0	113	0	5,000	0	0	0	36	01/20/2050	2.B FE
..84858*-AA-5	SPIRIT 2017-1 5.110% 02/15/23		02/15/2023	Maturity Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	102,200	02/15/2023	3.C PL
..84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30		02/15/2023	Redemption 100.0000		188,814	188,814	196,587	194,706	0	(124)	0	(124)	0	194,582	0	(5,768)	(5,768)	3,186	02/15/2030	1.G FE
..84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		03/31/2023			24,719	24,719	24,719	24,719	0	0	0	0	0	24,719	0	0	0	238	06/30/2036	2.C PL
..848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2023	Various		62,485	62,485	62,485	62,485	0	0	0	0	0	62,485	0	0	0	828	06/30/2036	2.C PL
..855244-BA-6	Starbucks Corp 3.500% 11/15/50		02/02/2023	Direct		1,184,893	1,125,000	1,188,011	1,184,962	0	(122)	0	(122)	0	1,184,840	0	53	53	8,422	11/15/2050	2.A FE
..86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A 4.870% 07/20/48		01/20/2023	Paydown		202,006	202,006	201,979	201,964	0	41	0	41	0	202,006	0	0	0	4,919	07/20/2048	1.G FE
..86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A 3.750% 06/20/46		03/20/2023	Paydown		174,385	174,385	174,336	174,341	0	45	0	45	0	174,385	0	0	0	1,081	06/20/2046	1.F FE
..86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		01/30/2023	Paydown		44,049	44,049	44,033	44,033	0	16	0	16	0	44,049	0	0	0	369	02/01/2055	1.G FE
..86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		01/30/2023	Paydown		80,639	80,639	79,450	79,557	0	1,082	0	1,082	0	80,639	0	0	0	1,070	04/30/2049	1.G FE
..86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55		01/30/2023	Paydown		59,726	59,726	59,697	59,698	0	27	0	27	0	59,726	0	0	0	539	01/30/2055	1.F FE
..86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		03/30/2023	Paydown		257,775	257,775	257,760	257,759	0	16	0	16	0	257,775	0	0	0	3,701	06/30/2054	1.G FE
..86803N-AA-5	SILVAMO CORP 7.000% 09/01/29		02/20/2023	Paydown		160,468	160,468	160,422	160,422	0	47	0	47	0	160,468	0	0	0	2,279	11/20/2048	1.F FE
..87133L-AA-8	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		03/10/2023	Call 100.0000		1,141,000	1,141,000	981,260	985,423	0	3,184	0	3,184	0	988,607	0	152,393	152,393	41,932	09/01/2029	4.A FE
..87168*-AA-3	TCF DLF VIII 2018 CLO LLS Class A-1 Note 6.643% 02/28/30		03/10/2023	Redemption 100.0000		2,267	2,267	2,267	2,267	0	0	0	0	0	2,267	0	0	0	19	10/10/2053	1.E FE
..87289B-AA-2	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		03/28/2023	Paydown		479,418	479,418	479,418	479,418	0	0	0	0	0	479,418	0	0	0	7,407	02/28/2030	1.A FE
..87342R-AC-8	Taco Bell Funding LLC SERIES 20181 CLASS A211 4.940% 11/25/48		02/28/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	309	11/25/2048	2.B FE
..88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		03/30/2023	Redemption 100.0000		114,594	114,594	114,594	114,594	0	0	0	0	0	114,594	0	0	0	1,734	12/30/2023	2.B FE
..89255*-AA-9	VU TRADEMARK 4.920% 07/01/48		03/01/2023	Redemption 100.0000		2,158	2,158	2,158	2,158	0	0	0	0	0	2,158	0	0	0	18	07/01/2048	1.F PL
..89307*-AA-7	TRANS BAY CABLE 2.930% 06/30/47		03/31/2023	Redemption 100.0000		75,680	75,680	75,680	75,680	0	0	0	0	0	75,680	0	0	0	554	06/30/2047	1.E PL

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STATEMENT AS OF MARCH 31, 2023 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
..903638-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		01/08/2023	Redemption 100.0000		215,314	215,314	215,314	215,314	0	0	0	0	0	215,314	0	0	0	3,542	07/08/2036	1.G FE
..90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		03/31/2023	Redemption 100.0000		75,710	75,710	75,710	75,710	0	0	0	0	0	75,710	0	0	0	1,461	03/30/2040	2.C PL
..90783W-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		01/02/2023	Redemption 100.0000		539,134	539,134	531,802	536,201	0	4	0	4	0	536,204	0	2,930	2,930	15,813	07/02/2030	1.C FE
..909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		03/01/2023	Redemption 100.0000		110,159	110,159	105,886	107,063	0	92	0	92	0	107,156	0	3,003	3,003	1,928	03/01/2030	1.F FE
..90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		01/07/2023	Various		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	4,096	01/07/2030	2.C FE
..90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		03/01/2023	Redemption 100.0000		99,130	99,130	99,061	99,083	0	5	0	5	0	99,088	0	43	43	1,834	03/01/2030	2.C FE
..91845-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		03/15/2023	Various		57,073	57,073	57,073	57,073	0	0	0	0	0	57,073	0	0	0	363	05/15/2035	2.A
..92783-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2023	Redemption 100.0000		62,012	62,012	62,012	62,012	0	0	0	0	0	62,012	0	0	0	609	06/30/2030	1.F PL
..92922F-AM-7	WAMU Mortgage Pass-Through Cer Series 2005-AR13 5.135% 10/25/45		03/25/2023	Paydown		19,159	19,159	18,195	18,380	0	778	0	778	0	19,159	0	0	0	107	10/25/2045	1.A FM
..933638-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 5.402% 01/25/47		03/01/2023	Paydown		13,393	13,501	13,130	13,143	0	0	0	0	0	13,143	0	250	250	72	01/25/2047	1.A FM
..95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		03/15/2023	Paydown		25,575	25,575	25,521	25,521	0	54	0	54	0	25,575	0	0	0	248	03/15/2048	2.B FE
..95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		03/15/2023	Paydown		2,488	2,488	2,304	1,251	0	187	0	187	0	2,488	0	0	0	24	06/15/2049	2.B FE
..95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		03/15/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	128	06/15/2049	2.B FE
..95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		03/15/2023	Paydown		11,250	11,250	9,352	0	1,898	0	1,898	0	11,250	0	0	0	0	67	06/15/2051	2.B FE
..95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		03/15/2023	Various		18,302	18,302	25,282	24,479	0	(35)	0	(35)	0	24,445	0	(6,143)	(6,143)	618	03/15/2057	2.C FE
..96038-AA-8	WESTIN 4.453% 07/15/47		03/15/2023	Redemption 100.0000		34,102	34,102	34,102	34,102	0	0	0	0	0	34,102	0	0	0	253	07/15/2047	1.D PL
..96928*-FP-7	KRAFT FOODS GRP 4.470% 01/15/35		03/15/2023	Redemption 100.0000		182,840	182,840	182,840	182,840	0	0	0	0	0	182,840	0	0	0	1,364	01/15/2035	2.C
..973148-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		03/31/2023	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1.F PL
..974153-AB-4	Wingstop Funding LLC SERIES 20201A CLASS A2 2.841% 12/05/50		03/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	53	12/05/2050	2.B FE
..97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.918% 06/20/44		03/01/2023	Paydown		2,635	2,635	2,728	2,721	0	(86)	0	(86)	0	2,635	0	0	0	17	06/20/2044	1.A
..97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		03/01/2023	Paydown		5,617	5,617	5,631	5,620	0	(3)	0	(3)	0	5,617	0	0	0	33	06/20/2045	1.A
..00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2023	Redemption 100.0000		256,000	256,000	241,874	245,909	0	70	0	70	0	245,979	0	10,021	10,021	4,224	01/15/2030	1.F FE
..13645R-AK-0	Canadian Pacific RR Co 4.450% 03/15/23	A	03/15/2023	Maturity		4,000,000	4,000,000	3,983,000	3,999,645	0	355	0	355	0	4,000,000	0	0	0	89,000	03/15/2023	2.B FE
..015398-AB-6	ALFA S.A. 5.250% 03/25/24	D	03/25/2023	Various		15,051,000	15,000,000	15,280,000	15,035,695	0	(7,885)	0	(7,885)	0	15,027,811	0	(27,811)	(27,811)	444,750	03/25/2024	2.C FE
..04016G-BB-3	APES CLO Ltd SERIES 201640A CLASS A1 5.678% 01/15/29	D	01/15/2023	Paydown		327,289	327,289	327,289	327,289	0	0	0	0	0	327,289	0	0	0	4,139	01/15/2029	1.A FE
..04941G-AL-2	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 5.707% 11/17/27	D	02/18/2023	Paydown		311,645	311,645	291,388	298,002	0	13,643	0	13,643	0	311,645	0	0	0	4,364	11/17/2027	1.A FE
..04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 5.658% 01/18/35	D	01/18/2023	Paydown		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	1,719	01/18/2035	1.A FE

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STATEMENT AS OF MARCH 31, 2023 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
..15673Y-AN-9	Cerberus SERIES 20191A CLASS AR 6.298% 04/15/31	D	03/22/2023	Call 100.0000 Redemption 100.0000		500,000	500,000	485,250	486,975	0	2,519	0	2,519	0	489,494	0	10,506	10,506	12,722	04/15/2031	1.A FE
..36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40 Goldentree Loan Opportunities SERIES 20149A CLASS AR2 5.924% 10/29/29	D	03/31/2023			291,900	291,900	293,151	293,019	0	(17)	0	(17)	0	293,002	0	(1,102)	(1,102)	4,291	09/30/2040	1.C FE
..38123H-AN-4	Golub Capital Partners CLO Lt SERIES 201317A CLASS A1 6.465% 10/25/30	D	01/29/2023	Paydown		269,556	269,556	269,556	269,556	0	0	0	0	0	269,556	0	0	0	3,764	10/29/2029	1.A FE
..38175J-AA-5	HomeServe Series E 3.580% 08/20/30	D	01/25/2023	Paydown		860,959	860,959	859,668	860,023	0	936	0	936	0	860,959	0	0	0	13,220	10/25/2030	1.A FE
..404280-DS-5	HSBC HOLDINGS PLC 8.113% 11/03/33	D	03/22/2023	ATHENE		3,273,788	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	273,788	273,788	94,027	11/03/2033	2.A FE
..43761A-E*-3	INGERSOLL-RAND GL HLD CO 4.250% 06/15/23	D	01/17/2023	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	58,473	08/20/2030	2.B
..45687A-AJ-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 6.088% 04/15/29	D	03/20/2023	Call 100.0000		5,000,000	5,000,000	4,990,750	4,999,489	0	242	0	242	0	4,999,731	0	269	269	56,076	06/15/2023	2.B FE
..48249V-AN-1	LOM Ltd Partnership SERIES 20A CLASS AR 5.856% 10/20/27	D	01/15/2023	Paydown		263,497	263,497	235,830	245,001	0	18,496	0	18,496	0	263,497	0	0	0	3,557	10/20/2027	1.A FE
..50188W-AE-8	LOM Ltd Partnership SERIES 22A CLASS A1R 5.976% 10/20/28	D	01/20/2023	Paydown		37,152	37,152	37,152	37,152	0	0	0	0	0	37,152	0	0	0	513	10/20/2028	1.A FE
..50189G-AK-8	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	03/15/2023	Paydown		85,175	85,175	85,174	85,174	0	1	0	1	0	85,175	0	0	0	399	03/15/2044	2.C
..55283L-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 5.716% 01/22/35	D	01/22/2023	Paydown		131,579	131,579	131,579	131,579	0	0	0	0	0	131,579	0	0	0	1,738	01/22/2035	1.A FE
..55822B-AA-3	Marathon CLO LTD SERIES 20135A CLASS A2R 6.378% 11/21/27	D	02/21/2023	Paydown		119,182	119,182	118,824	118,870	0	312	0	312	0	119,182	0	0	0	1,867	11/21/2027	1.B FE
..56576Q-AQ-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	01/24/2023	Call 100.0000 Redemption 100.0000		45,579	45,579	40,565	41,199	0	71	0	71	0	41,270	0	4,309	4,309	150	06/30/2026	4.B FE
..62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	03/10/2023	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 5.616% 07/20/29		46,467	46,467	41,356	42,002	0	213	0	213	0	42,215	0	4,252	4,252	435	06/30/2026	4.B FE
..69702B-AA-9	Parliament CLO Ltd SERIES 20212A CLASS A 6.251% 08/20/32	D	01/20/2023	Paydown		17,499	17,499	17,500	17,500	0	(2)	0	(2)	0	17,499	0	0	0	226	07/20/2029	1.A FE
..701631-AA-1	Romark CLO Ltd SERIES 20215A CLASS X 5.795% 01/15/35	D	02/20/2023	Paydown		4,857	4,857	4,517	4,589	0	268	0	268	0	4,857	0	0	0	75	08/20/2032	1.A FE
..77588P-AA-0	Symphony Static CLO Ltd SERIES 20211A CLASS A 5.645% 10/25/29	D	01/15/2023	Paydown		105,263	105,263	105,263	105,263	0	0	0	0	0	105,263	0	0	0	1,366	01/15/2035	1.A FE
..863162-AA-1	Stratus CLO SERIES 20211A CLASS A 5.608% 12/29/29	D	01/20/2023	Paydown		358,761	358,761	358,761	358,761	0	0	0	0	0	358,761	0	0	0	4,623	12/29/2029	1.A FE
..87190T-AA-1	Transocean Inc 6.800% 03/15/38	D	01/25/2023	Paydown		235,186	235,186	235,186	235,186	0	0	0	0	0	235,186	0	0	0	3,118	10/25/2029	1.A FE
..893830-AT-6	Tyco Electronics 7.125% 10/01/37	D	01/18/2023	Direct		2,160,000	3,000,000	1,012,500	1,044,952	0	982	0	982	0	1,045,934	0	1,114,066	1,114,066	70,833	03/15/2038	5.C FE
..902133-AG-2	Venture CDO Ltd SERIES 201418A CLASS AR 6.050% 10/15/29	D	02/02/2023	Paydown		1,345,135	1,000,000	1,427,970	1,345,715	0	(1,517)	0	(1,517)	0	1,344,197	0	664	664	23,948	10/01/2037	1.B FE
..92329F-AP-2	Zais Matrix CDO I SERIES 202014A CLASS A1AR 5.995% 04/15/32	D	01/15/2023	Paydown		129,639	129,639	125,507	125,923	0	3,716	0	3,716	0	129,639	0	0	0	1,749	04/15/2032	1.A FE
..98888B-AN-6	AES Mexico 5.620% 11/26/27	D	01/15/2023	Redemption 100.0000		29,184	29,184	29,184	29,184	0	0	0	0	0	29,184	0	0	0	410	11/26/2027	2.C PL
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					151,280,227	156,156,822	154,205,297	149,797,828	8,216	162,227	0	170,443	0	154,493,235	0	(3,329,355)	(3,329,355)	2,763,539	XXX	XXX
..00018K-AC-9	A&R Logistics 10.767% 05/05/25		01/03/2023	Redemption 100.0000		1,845	1,845	1,831	1,839	0	0	0	0	0	1,839	0	7	7	45	05/05/2025	3.A PL
..00018K-AD-7	A&R Logistics Term 2 1L 10.767% 05/05/25		01/03/2023	Redemption 100.0000		104	104	103	103	0	0	0	0	0	103	0	0	0	3	05/05/2025	3.A PL
..07385@-AF-5	BearCom 11.193% 07/05/24		01/01/2023	Redemption 100.0000		86	86	85	85	0	0	0	0	0	85	0	0	0	0	07/05/2024	3.C PL

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STATEMENT AS OF MARCH 31, 2023 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	
..10153K-AC-3	Boulder 9.267% 12/29/25		01/03/2023	Various Redemption 100.0000		2,025	2,025	2,006	2,015	0	0	0	0	0	2,015	0	10	10	41	12/29/2025	2.C PL	
..12695#-AA-9	CJA Opco Chesapeake Urolo 9.423% 08/02/24		01/04/2023	Redemption 100.0000		1,924	1,924	1,901	1,915	0	0	0	0	0	1,915	0	9	9	17	08/02/2024	5.A PL	
..13134M-BT-9	Calpine Corp 7.340% 12/16/27		03/31/2023	Redemption 100.0000		767	767	759	761	0	0	0	0	0	761	0	6	6	14	12/16/2027	3.A FE	
..20007*-AA-9	Comar 10.108% 06/18/24		01/01/2023	Redemption 100.0000		(1)	(1)	(1)	(1)	0	0	0	0	(1)	0	0	0	0	0	06/18/2024	3.B PL	
..25460H-AB-8	DIRECTV FINANCING LLC 9.840% 08/02/27		03/29/2023	Redemption 100.0000		78,750	78,750	78,317	78,292	0	18	0	18	0	78,311	0	439	439	1,243	08/02/2027	3.B FE	
..39808C-A@-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 7.693% 06/30/24		03/31/2023	Redemption 100.0000		615,382	615,382	608,844	613,507	0	517	0	517	0	614,024	0	1,358	1,358	11,325	06/30/2024	2.A PL	
..40471*-AA-4	FIRMA First Lien Term Loan 11.080% 07/13/23		03/31/2023	Redemption 100.0000		7,500	7,500	7,406	7,487	0	6	0	6	0	7,493	0	7	7	187	07/13/2023	3.A PL	
..43789*-AA-5	Smuckers 9.858% 08/31/23		01/18/2023	Redemption 100.0000		68,281	68,281	67,769	68,179	0	7	0	7	0	68,186	0	94	94	16	08/31/2023	3.A PL	
..48240#-AA-3	K2 12.858% 12/20/23		02/28/2023	Redemption 100.0000		9,724	9,724	9,651	9,704	0	3	0	3	0	9,707	0	17	17	202	12/20/2023	5.A PL	
..59921P-AB-2	MILEAGE PLUS HOLDINGS IN 9.951% 06/20/27		03/21/2023	Direct-Private Placement		250,000	250,000	267,188	261,926	0	(819)	0	(819)	0	261,107	0	(11,107)	(11,107)	6,247	06/20/2027	2.C FE	
..61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 7.753% 11/15/26		03/29/2023	Direct-Private Placement		798,413	798,413	798,413	0	0	0	0	0	0	798,413	0	0	0	5,190	11/15/2026	1.E PL	
..61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.153% 11/15/26		03/29/2023	Direct-Private Placement		46,597	46,597	46,597	0	0	0	0	0	0	46,597	0	0	0	6	11/15/2026	1.G FE	
..61033*-AA-1	MONROE Capital Private Feeder Senior Secured C 7.753% 11/15/26		03/29/2023	Direct-Private Placement		798,413	798,413	798,413	0	0	0	0	0	0	798,413	0	0	0	5,190	11/15/2026	1.E PL	
..61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 8.153% 11/15/26		03/29/2023	Direct-Private Placement		46,597	46,597	46,597	0	0	0	0	0	0	46,597	0	0	0	6	11/15/2026	1.G FE	
..61033@-AA-9	MONROE Capital Private Feeder Senior Secured B 7.753% 11/15/26		03/29/2023	Direct-Private Placement		798,413	798,413	798,413	0	0	0	0	0	0	798,413	0	0	0	5,190	11/15/2026	1.E PL	
..61033@-AB-7	MONROE Capital Private Feeder Junior Secured B 8.153% 11/15/26		03/29/2023	Direct-Private Placement		46,597	46,597	46,597	0	0	0	0	0	0	46,597	0	0	0	6	11/15/2026	1.G FE	
..61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 7.753% 11/15/26		03/29/2023	Direct-Private Placement		798,413	798,413	798,413	0	0	0	0	0	0	798,413	0	0	0	5,190	11/15/2026	1.E PL	
..61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.153% 11/15/26		03/29/2023	Direct-Private Placement		46,597	46,597	46,597	0	0	0	0	0	0	46,597	0	0	0	6	11/15/2026	1.G FE	
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		01/13/2023	Redemption 100.0000		237,806	237,806	237,806	237,806	0	0	0	0	0	237,806	0	0	0	0	06/10/2034	2.A PL	
..76117@-AA-6	Resolute Resolute 10.193% 03/07/25		02/21/2023	Redemption 0.0000		1,789,049	1,789,049	1,780,103	1,785,989	0	175	0	175	0	1,786,164	0	2,884	2,884	23,754	03/07/2025	4.B PL	
..89213*-AA-4	TownePark Towne Holdings 10.064% 08/31/23		01/01/2023	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/31/2023	4.A PL	
..24736C-BS-2	SKYMILES IP LTD 8.884% 10/20/27	D	01/20/2023	Redemption 100.0000		200,000	200,000	210,625	208,343	0	(75)	0	(75)	0	208,268	0	(8,268)	(8,268)	4,085	10/20/2027	2.B FE	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					6,643,282	6,643,282	6,654,433	3,277,950	0	(168)	0	(168)	0	6,657,823	0	(14,544)	(14,544)	67,963	XXX	XXX	
2509999997	Total - Bonds - Part 4					180,160,845	185,037,440	183,020,273	175,437,852	8,216	116,649	0	124,865	0	183,467,905	0	(3,423,410)	(3,423,410)	2,985,702	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					180,160,845	185,037,440	183,020,273	175,437,852	8,216	116,649	0	124,865	0	183,467,905	0	(3,423,410)	(3,423,410)	2,985,702	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

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
6009999999	Totals					180,160,845	XXX	183,020,273	175,437,852	8,216	116,649	0	124,865	0	183,467,905	0	(3,423,410)	(3,423,410)	2,985,702	XXX	XXX	

STATEMENT AS OF MARCH 31, 2023 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 9LBCSONM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	9,794	2,105,122	214.94	52,692	0	0	32,538		32,538	(19,427)	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	84,497	0	0	0		0	(1,005)	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	30,850	0	0	9		9	(4,111)	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	49,491	0	0	14,443		14,443	(17,673)	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	72,761	0	0	51		51	(6,323)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0J	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	10,427	2,240,762	214.9	0	57,036	0	42,308		42,308	(14,728)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	19,616	4,502,853	229.55	0	33,936	0	9,857		9,857	(24,078)	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	192,134	0	0	28		28	(21,850)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	40,023	8,652,172	216.18	124,472	0	0	101,988		101,988	(77,064)	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	133,791	0	0	3,262		3,262	(33,882)	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	37,669	0	0	5,883		5,883	(15,508)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	2,383	536,675	225.21	0	6,220	0	2,385		2,385	(3,834)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	29,743	6,635,068	223.08	94,583	0	0	19,124		19,124	(34,611)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0G	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	17,346	3,797,039	218.9	0	66,956	0	45,286		45,286	(21,670)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOL0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	76,563	17,689,116	231.04	169,204	0	0	0		0	(3,764)	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	15,342	0	0	437		437	(3,487)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	2,611	593,454	227.29	8,199	0	0	0		0	(458)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	53,528	11,822,194	220.86	169,684	0	0	77,713		77,713	(76,105)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	42,885	9,162,809	213.66	168,967	0	0	154,072		154,072	(92,292)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0K	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	12,092	2,740,773	226.66	0	16,808	0	13,029		13,029	(3,779)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0F	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	49,974	11,046,253	221.04	0	158,418	0	100,776		100,776	(57,641)	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	20,996	0	0	0		0	(818)	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	58,596	0	0	42		42	(9,399)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0Q	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	15,931	3,398,242	213.31	0	77,584	0	79,057		79,057	1,473	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	27,938	6,098,307	218.28	112,311	0	0	59,449		59,449	(46,902)	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	75,702	0	0	0		0	(3,724)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	67,961	15,452,972	227.38	0	144,077	0	48,656		48,656	(95,422)	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	9,864	0	0	462		462	(2,901)	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	26,056	0	0	192		192	(4,751)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9LBCSOLL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2022	04/06/2023	17,306	4,074,525	235.44	25,440	0	0	0		0	(151)	0	0	0	0	0001		
Barclays Low vol index 9LBCSOML	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	8,997	1,954,598	217.25	42,916	0	0	11,204		11,204	(17,787)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	13,330	2,913,272	218.55	56,653	0	0	12,290		12,290	(23,686)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00A	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	9,536	2,076,369	217.74	0	48,824	0	26,225		26,225	(22,599)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	58,972	12,996,249	220.38	121,482	0	0	78,064		78,064	(87,274)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	11,787	2,731,166	231.71	0	16,620	0	4,087		4,087	(12,533)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	94,424	21,326,605	225.86	203,012	0	0	10,756		10,756	(67,671)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	25,017	5,511,495	220.31	102,323	0	0	27,824		27,824	(37,422)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	10,849	2,512,303	231.57	15,514	0	0	907		907	(4,259)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	56,447	12,422,291	220.07	237,642	0	0	51,003		51,003	(86,598)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00S	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	9,522	2,019,616	212.1	0	51,419	0	52,833		52,833	1,414	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	18,692	4,076,164	218.07	0	93,086	0	49,388		49,388	(43,699)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	83,454	18,347,362	219.85	351,341	0	0	159,534		159,534	(125,853)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	25,487	5,602,552	219.82	108,829	0	0	31,048		31,048	(39,644)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	36,725	8,000,541	217.85	153,143	0	0	83,016		83,016	(63,182)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/06/2022	05/05/2023	3,066	679,456	221.61	12,264	0	0	123		123	(3,378)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00I	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	9,645	2,081,198	215.78	0	48,997	0	35,681		35,681	(13,316)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2022	06/07/2023	11,706	2,649,185	226.31	31,372	0	0	363		363	(6,502)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2022	04/06/2023	14,837	3,445,893	232.25	29,229	0	0	0		0	(465)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	11,386	2,636,314	231.54	16,168	0	0	3,189		3,189	(6,161)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2022	06/07/2023	86,793	19,830,465	228.48	189,209	0	0	952		952	(30,763)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00N	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	2,387	525,856	220.3	0	6,087	0	5,705		5,705	(382)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2022	04/06/2023	55,400	13,165,256	237.64	67,034	0	0	0		0	(186)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00M	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	63,426	14,107,211	222.42	0	131,926	0	117,892		117,892	(14,034)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	92,901	21,110,823	227.24	199,737	0	0	23,536		23,536	(67,317)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00O	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	89,291	20,288,701	227.22	193,761	0	0	13,659		13,659	(58,926)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	2,826	632,204	223.71	7,461	0	0	640		640	(2,790)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	12,178	2,734,935	224.58	16,684	0	0	7,522		7,522	(12,512)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	27,409	6,054,100	220.88	0	106,621	0	50,623		50,623	(55,998)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9LBCSONG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	11,159	2,560,321	229.44	15,623	0	0	3,545		3,545	(7,169)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOND	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	52,916	11,283,808	213.24	216,432	0	0	200,614		200,614	(115,639)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/06/2022	05/05/2023	53,257	11,917,851	223.78	174,683	0	0	518		518	(37,694)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	13,833	3,106,062	224.54	0	23,516	0	19,716		19,716	(3,800)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	12,309	2,664,406	216.46	58,098	0	0	33,617		33,617	(22,780)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOO0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	47,643	10,394,750	218.18	0	149,123	0	144,367		144,367	(4,756)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	10,012	2,169,200	216.66	55,466	0	0	29,073		29,073	(17,960)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	50,834	11,534,235	226.9	111,326	0	0	32,861		32,861	(44,468)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOO0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	60,851	13,712,164	225.34	0	128,396	0	69,606		69,606	(58,789)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	16,621	3,591,964	216.11	0	82,108	0	59,354		59,354	(22,754)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	20,167	4,357,282	216.06	0	76,836	0	76,416		76,416	(420)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	10,146	2,200,160	216.85	0	56,006	0	31,021		31,021	(24,985)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOME	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	12,511	2,879,657	230.17	17,891	0	0	299		299	(4,164)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	24,966	5,681,013	227.55	0	42,692	0	20,807		20,807	(21,885)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	32,881	7,334,436	223.06	105,548	0	0	15,005		15,005	(37,239)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	45,809	10,209,910	222.88	146,589	0	0	56,477		56,477	(56,188)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	29,568	6,474,801	218.98	120,933	0	0	24,568		24,568	(50,532)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	2,683	577,408	215.21	15,213	0	0	5,139		5,139	(6,067)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOLR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2022	04/06/2023	18,726	4,243,873	226.63	62,354	0	0	0		0	(4,028)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	8,961	1,908,603	212.99	0	44,895	0	45,820		45,820	925	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	14,090	2,972,708	210.98	70,591	0	0	70,183		70,183	(32,948)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	11,902	2,536,792	213.14	49,155	0	0	45,698		45,698	(26,102)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	2,661	593,909	223.19	0	6,892	0	4,074		4,074	(2,818)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	48,452	10,807,219	223.05	0	154,562	0	66,447		66,447	(88,115)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	17,199	3,743,534	217.66	87,543	0	0	44,017		44,017	(29,358)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	62,988	14,176,079	225.06	134,164	0	0	45,610		45,610	(63,595)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2022	07/07/2023	36,013	7,979,040	221.56	116,322	0	0	15,262		15,262	(46,886)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	2,855	623,189	218.28	7,252	0	0	5,313		5,313	(4,880)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	11,338	2,465,448	217.45	59,525	0	0	20,930		20,930	(20,829)	0	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 9CCSS0HJ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	2,979	761,343	255.57	0	9,175	0	15,002		15,002	5,826	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EX ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	12,357	3,336,266	269.99	78,839	0	0	0		0	(179)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FQ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	259,891	69,635,195	267.94	1,621,720	0	0	122,987		122,987	48,786	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0G0 ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	423,791	108,308,266	255.57	2,480,260	0	0	2,134,131		2,134,131	927,496	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0G0 ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	7,052	1,771,392	251.19	40,565	0	0	48,983		48,983	21,456	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HI ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	9,621	2,446,813	254.32	0	35,886	0	56,537		56,537	20,651	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EV ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	4,854,420	269.99	114,714	0	0	0		0	(261)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HK ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	1,179	296,153	251.19	0	4,869	0	8,189		8,189	3,320	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HM ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	13,118	3,290,257	250.82	0	75,676	0	107,630		107,630	31,954	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0EU ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	212,156	57,279,998	269.99	1,352,724	0	0	0		0	(3,077)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HD ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	28,762	7,290,592	253.48	0	156,828	0	188,199		188,199	31,371	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FJ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	7,373	1,951,633	264.7	42,802	0	0	2,752		2,752	761	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GX ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	439,418	111,752,786	254.32	0	2,559,141	0	2,582,202		2,582,202	23,061	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GT ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	22,445	5,736,269	255.57	89,556	0	0	113,029		113,029	49,122	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HL ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	372,334	93,388,814	250.82	0	2,147,942	0	3,054,916		3,054,916	906,974	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GV ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	1,140	286,357	251.19	5,985	0	0	7,918		7,918	3,468	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FE ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	211,551	55,997,550	264.7	1,298,923	0	0	78,960		78,960	21,844	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FH ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	11,218	2,969,405	264.7	65,123	0	0	4,187		4,187	1,158	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FC ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	15,945	4,246,313	266.31	93,970	0	0	875		875	(806)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FR ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	13,713	3,674,261	267.94	80,717	0	0	6,489		6,489	2,574	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FL ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	249,086	66,134,824	265.51	1,534,328	0	0	131,336		131,336	49,835	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FW ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	11,978	3,128,055	261.15	67,994	0	0	24,141		24,141	11,324	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GJ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	276,131	69,993,686	253.48	1,602,858	0	0	1,618,476		1,618,476	706,357	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HF ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	7,566	1,917,830	253.48	0	41,254	0	49,507		49,507	8,252	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GK ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	12,236	3,101,581	253.48	67,039	0	0	71,718		71,718	31,300	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GR ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	50,235	12,838,559	255.57	294,003	0	0	252,974		252,974	109,943	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FY ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,616	2,511,218	261.15	54,586	0	0	19,380		19,380	9,091	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FM ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	12,778	3,392,687	265.51	74,408	0	0	6,738		6,738	2,557	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GY ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	36,356	9,246,058	254.32	0	211,735	0	213,643		213,643	1,908	0	0	0	0	0001	

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Credit Suisse Balanced Trend 5 9CCSSOFT ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	22,564	6,045,798	267.94	132,816	0	0	10,678		10,678	4,236	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGH ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	9,605	2,573,564	267.94	8,933	0	0	4,545		4,545	1,803	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGP ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	12,237	3,127,410	255.57	71,618	0	0	61,623		61,623	26,782	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHA ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	26,904	6,842,225	254.32	0	156,687	0	158,099		158,099	1,412	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFF ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	2,040	539,988	264.7	11,843	0	0	761		761	211	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHH ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	3,836	972,349	253.48	0	16,303	0	25,100		25,100	8,797	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFV ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	320,773	83,769,869	261.15	1,935,095	0	0	646,498		646,498	303,254	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGF ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	24,181	6,074,025	251.19	131,545	0	0	167,959		167,959	73,571	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGB ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	18,625	4,678,414	251.19	107,136	0	0	129,367		129,367	56,667	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGM ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	8,531	2,162,438	253.48	46,740	0	0	50,002		50,002	21,823	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGU ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	6,165	1,562,704	253.48	28,051	0	0	36,135		36,135	15,770	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGI ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	1,580	419,506	265.51	1,580	0	0	833		833	316	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFA ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	12,437	3,312,097	266.31	73,296	0	0	683		683	(629)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHC ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	274,820	69,661,374	253.48	0	1,588,281	0	1,798,236		1,798,236	209,954	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	26,847	7,128,147	265.51	156,333	0	0	14,156		14,156	5,371	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEZ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	260,672	69,419,560	266.31	1,626,619	0	0	14,307		14,307	(13,183)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGW ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	881	230,073	261.15	1,568	0	0	1,776		1,776	833	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	46,194	11,586,379	250.82	0	266,487	0	379,011		379,011	112,525	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGG ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	5,569	1,454,344	261.15	11,584	0	0	11,224		11,224	5,265	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGA ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	299,398	75,205,784	251.19	1,722,212	0	0	2,079,589		2,079,589	910,927	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/27/2022	05/26/2023	32,508	11,945,390	367.46	249,661	0	0	2,480		2,480	(2,535)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/21/2022	09/21/2023	59,778	21,050,823	352.15	431,540	0	0	293,757		293,757	114,891	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2022	06/14/2023	30,146	10,675,904	354.14	222,060	0	0	74,793		74,793	27,553	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2022	11/21/2023	58,992	20,684,955	350.64	421,793	0	0	371,977		371,977	139,387	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	38,783	13,733,836	354.12	285,662	0	0	107,391		107,391	40,967	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/21/2022	04/21/2023	22,760	8,388,426	368.56	176,162	0	0	11		11	(1,185)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/07/2022	07/07/2023	150,433	53,567,687	356.09	1,114,205	0	0	337,243		337,243	123,272	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2023	03/21/2024	42,298	14,955,727	353.58	0	308,091	0	257,789		257,789	(50,302)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	14,037	4,979,485	354.74	58,676	0	0	52,656		52,656	20,507	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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 9BSGS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2022	12/07/2023	297,002	104,348,683	351.34	2,128,710	0	0	1,823,738		1,823,738	678,001	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	3,853	1,364,501	354.14	27,819	0	0	9,559		9,559	3,522	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	6,164	2,156,784	349.9	0	30,573	0	45,431		45,431	14,858	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/20/2022	05/19/2023	30,127	11,024,976	365.95	230,424	0	0	2,550		2,550	(2,901)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2022	07/07/2023	7,518	2,677,085	356.09	55,483	0	0	16,854		16,854	6,161	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/07/2022	09/07/2023	231,340	82,053,985	354.69	1,690,309	0	0	850,755		850,755	331,975	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	64,403	23,304,870	361.86	484,955	0	0	87,167		87,167	29,351	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	7,666	2,662,632	347.33	0	80,263	0	68,084		68,084	(12,179)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/28/2022	07/28/2023	61,665	22,267,848	361.11	463,173	0	0	79,691		79,691	25,811	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/21/2022	12/21/2023	86,436	29,957,853	346.59	611,146	0	0	751,522		751,522	269,334	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	50,632	17,681,707	349.22	0	360,713	0	392,560		392,560	31,847	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/20/2022	05/19/2023	7,993	2,911,290	364.23	66,102	0	0	474		474	(1,072)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2024	27,290	9,450,800	346.31	0	192,795	0	254,446		254,446	61,651	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2022	11/14/2023	60,761	21,294,300	350.46	436,534	0	0	384,612		384,612	144,698	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/26/2022	08/28/2023	66,596	23,780,766	357.09	492,264	0	0	180,993		180,993	69,068	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	4,979	1,717,855	345.02	0	58,653	0	50,259		50,259	(8,394)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	16,483	5,708,228	346.31	0	180,654	0	153,684		153,684	(26,970)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/21/2022	10/20/2023	61,049	21,126,006	346.05	430,973	0	0	516,692		516,692	193,760	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/28/2022	10/27/2023	72,258	25,186,971	348.57	513,811	0	0	513,006		513,006	194,011	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/20/2023	01/19/2024	39,715	13,908,590	350.21	0	283,738	0	280,538		280,538	(3,200)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/07/2022	11/07/2023	243,355	84,427,150	346.93	1,730,756	0	0	1,977,383		1,977,383	734,546	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	54,830	0	0	21,526		21,526	8,361	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	435,301	0	0	96,398		96,398	34,149	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	1,216,254	0	0	0		0	(1,891)	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	421,455	0	0	131,897		131,897	48,912	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	1,082,432	0	0	8,436		8,436	(19,079)	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	313,585	0	0	150		150	(2,785)	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	991,950	0	0	49,641		49,641	(1,057)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2022	12/14/2023	74,641	26,263,182	351.86	535,766	0	0	445,863		445,863	165,354	0	0	0	0	0	0001	

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Global Balanced Index 9BSGS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/06/2023	01/05/2024	265,521	92,218,099	347.31	0	1,881,243	0	2,236,550		2,236,550	355,307	0	0	0	0	0	0001		
Global Balanced Index 9BSGS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/27/2023	01/26/2024	46,844	16,390,247	349.89	0	334,360	0	340,855		340,855	6,495	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	506,982	0	0	159,442		159,442	58,976	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/07/2023	03/07/2024	231,980	80,573,613	347.33	0	1,635,643	0	2,060,294		2,060,294	424,651	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	18,362	6,370,329	346.93	0	95,482	0	149,201		149,201	53,718	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	14,073	4,975,931	353.58	0	104,562	0	85,769		85,769	(18,793)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/07/2022	10/06/2023	253,878	88,359,699	348.04	1,818,817	0	0	1,818,181		1,818,181	697,653	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	265,558	0	0	0		0	(985)	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	87,325	0	0	553		553	(1,189)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2023	02/07/2024	225,021	78,734,848	349.9	0	1,606,191	0	1,658,489		1,658,489	52,298	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2022	11/28/2023	48,515	17,043,805	351.31	349,398	0	0	294,530		294,530	110,121	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/13/2023	01/12/2024	63,004	22,050,140	349.98	0	449,824	0	447,990		447,990	(1,834)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	12,635	4,412,647	349.24	0	119,780	0	100,660		100,660	(19,120)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/28/2022	12/28/2023	48,124	16,555,137	344.01	337,726	0	0	494,244		494,244	172,648	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	46,690	0	0	15,747		15,747	6,007	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	1,370,826	0	0	254,978		254,978	85,751	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2023	03/28/2024	58,464	20,571,143	351.86	0	421,709	0	401,466		401,466	(20,243)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	6,955	2,526,752	363.3	27,125	0	0	2,643		2,643	(56)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2022	06/21/2023	22,575	7,971,458	353.11	165,809	0	0	68,598		68,598	26,645	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	300,783	0	0	154,401		154,401	60,133	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	230,424	0	0	1,417		1,417	(3,046)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	42,491	14,660,245	345.02	0	297,601	0	428,910		428,910	131,309	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	567,859	0	0	586,676		586,676	226,140	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	80,620	28,155,729	349.24	0	577,193	0	642,278		642,278	65,085	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	8,319	2,905,161	349.22	0	43,758	0	64,499		64,499	20,741	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	62,167	21,599,924	347.45	440,635	0	0	470,774		470,774	179,069	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	419,849	0	0	596		596	(41,569)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	58	55,273	952.98	648,324	0	0	579,449		579,449	(14,670)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0A0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	45	41,944	932.08	429,480	0	0	445,462		445,462	(1,688)	0	0	0	0	0	0	0001	

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MSCI EM FLEX OPTION 9M/FSOAG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 52990RLNSGA90UPEH54	11/21/2022	11/21/2023	47	43,759	931.05	460,788	0	0	519,125		519,125	530	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/MSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	07/21/2022	07/21/2023	5,297	5,247,685	990.69	522,123	0	0	238,204		238,204	(63,829)	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/RBSOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	03/21/2023	03/21/2024	5,503	5,241,332	952.45	0	497,700	0	622,638		622,638	124,938	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/MSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	05/20/2022	05/19/2023	4,671	4,835,933	1035	479,022	0	0	40,379		40,379	(82,409)	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/MSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	08/19/2022	08/21/2023	4,573	4,579,677	1001	429,787	0	0	210,552		210,552	(50,146)	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/CSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYJLN8C3868	01/20/2023	01/19/2024	4,713	4,883,799	1036	0	445,672	0	254,264		254,264	(191,408)	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/RBSOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	02/21/2023	02/21/2024	4,803	4,779,898	995.19	0	446,179	0	392,562		392,562	(53,616)	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/RBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	10/21/2022	10/20/2023	5,294	4,579,522	865.04	515,293	0	0	824,456		824,456	35,643	0	0	0	0	0	0001	
MSCI Emerging Markets 9M/IFSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/21/2022	06/21/2023	4,096	4,165,550	1017	435,223	0	0	95,758		95,758	(68,094)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	2,052	405,845	197.78	8,873	0	0	9,303		9,303	218	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	12/07/2022	12/07/2023	90,375	18,178,028	201.14	472,661	0	0	324,189		324,189	3,264	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	05/06/2022	05/05/2023	65,792	13,709,079	208.37	363,172	0	0	1,879		1,879	(20,744)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	06/07/2022	06/07/2023	54,690	11,355,285	207.63	300,795	0	0	12,344		12,344	(20,985)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	1,497	293,277	195.91	7,150	0	0	7,738		7,738	291	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	02/07/2023	02/07/2024	70,155	14,188,849	202.25	0	369,015	0	249,882		249,882	(119,134)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	04/07/2022	04/06/2023	54,640	11,655,258	213.31	313,529	0	0	0		0	(1,801)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	01/06/2023	01/05/2024	76,776	15,336,006	199.75	0	396,932	0	340,981		340,981	(55,951)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	08/05/2022	08/07/2023	77,201	15,513,541	200.95	409,937	0	0	198,529		198,529	(15,526)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/07/2023	03/07/2024	74,425	14,820,250	199.13	0	383,950	0	383,565		383,565	(385)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	2,757	572,436	207.63	2,844	0	0	622		622	(1,058)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	09/07/2022	09/07/2023	73,992	14,634,138	197.78	383,279	0	0	335,452		335,452	7,843	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	83,013	16,347,750	196.93	423,366	0	0	460,061		460,061	21,660	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2022	07/07/2023	74,175	14,531,624	195.91	383,485	0	0	383,415		383,415	14,417	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	10/07/2022	10/06/2023	86,177	17,037,193	197.7	442,950	0	0	416,406		416,406	13,719	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	09/07/2022	09/07/2023	147,416	40,658,807	275.81	816,685	0	0	362,684		362,684	73,398	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	01/27/2023	01/26/2024	32,304	8,753,415	270.97	0	174,119	0	184,977		184,977	10,859	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	02/14/2023	02/14/2024	53,589	14,363,996	268.04	0	285,629	0	395,972		395,972	110,343	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	12/21/2022	12/21/2023	44,793	12,095,006	270.02	240,538	0	0	266,583		266,583	62,748	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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 9DMSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.05/13/2022	.05/12/2023	20,439	5,762,367	281.93	117,524	0	0	1,625		1,625	(4,176)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.12/07/2022	.12/07/2023	194,416	52,947,253	272.34	1,063,456	0	0	914,926		914,926	214,066	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.12/07/2022	.12/07/2023	3,482	925,307	265.74	30,502	0	0	28,568		28,568	6,881	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.12/14/2022	.12/14/2023	44,701	12,153,755	271.89	241,832	0	0	222,176		222,176	52,052	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.04/07/2022	.04/06/2023	79,415	22,734,926	286.28	466,166	0	0	0		0	(2,753)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.11/07/2022	.11/07/2023	166,524	44,252,088	265.74	880,912	0	0	1,366,245		1,366,245	329,081	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.03/07/2023	.03/07/2024	170,504	45,065,912	264.31	0	893,441	0	1,665,480		1,665,480	772,039	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.08/05/2022	.08/07/2023	117,612	32,986,638	280.47	666,860	0	0	110,815		110,815	6,865	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.01/20/2023	.01/19/2024	36,537	9,920,161	271.51	0	197,300	0	197,912		197,912	612	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.02/21/2023	.02/21/2024	27,412	7,286,658	265.82	0	145,009	0	239,625		239,625	94,616	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.03/28/2023	.03/28/2024	52,126	14,113,115	270.75	0	282,523	0	324,631		324,631	42,108	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.03/14/2023	.03/14/2024	41,348	11,114,756	268.81	0	221,212	0	295,055		295,055	73,843	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.06/14/2022	.06/14/2023	16,480	4,517,168	274.1	91,464	0	0	32,655		32,655	4,446	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.07/21/2022	.07/21/2023	29,376	8,219,699	279.81	165,974	0	0	26,497		26,497	760	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.07/28/2022	.07/28/2023	33,308	9,410,176	282.52	191,188	0	0	18,471		18,471	(1,186)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.06/21/2022	.06/21/2023	17,488	4,825,988	275.96	97,408	0	0	25,387		25,387	2,056	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.12/07/2022	.12/07/2023	6,279	1,690,118	269.17	43,325	0	0	38,857		38,857	9,300	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.07/14/2022	.07/14/2023	32,247	9,002,395	279.17	181,873	0	0	30,725		30,725	862	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.09/28/2022	.09/28/2023	52,526	14,176,767	269.9	283,640	0	0	280,076		280,076	68,491	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.12/07/2022	.12/07/2023	4,190	1,155,644	275.81	14,456	0	0	10,309		10,309	2,086	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.11/28/2022	.11/28/2023	29,632	7,995,899	269.84	159,124	0	0	174,295		174,295	41,485	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.06/28/2022	.06/28/2023	22,076	6,120,792	277.26	124,288	0	0	26,288		26,288	1,280	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.10/07/2022	.10/06/2023	176,408	47,296,749	268.11	945,547	0	0	1,136,864		1,136,864	280,491	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.10/14/2022	.10/13/2023	39,207	10,471,798	267.09	208,581	0	0	280,014		280,014	68,906	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.04/28/2022	.04/28/2023	20,887	5,922,300	283.54	120,727	0	0	164		164	(2,916)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.08/12/2022	.08/14/2023	26,870	7,557,188	281.25	152,622	0	0	23,336		23,336	1,327	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.06/07/2022	.06/07/2023	87,387	24,589,828	281.39	500,728	0	0	24,984		24,984	(14,294)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.07/07/2022	.07/07/2023	107,034	29,898,878	279.34	605,812	0	0	90,627		90,627	(1,132)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	.05/27/2022	.05/26/2023	16,534	4,695,821	284.01	95,732	0	0	1,187		1,187	(2,426)	0	0	0	0	0	0001	

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PIMCO US Fundamental Balanced 9DMSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/21/2022	10/20/2023	34,737	9,250,116	266.29	184,106	0	0	267,971		267,971	65,559	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/20/2022	05/19/2023	16,155	4,566,372	282.66	93,214	0	0	1,405		1,405	(2,913)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	37,414	10,028,823	268.05	199,417	0	0	265,138		265,138	62,161	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	31,947	8,876,793	277.86	178,903	0	0	55,267		55,267	9,120	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/14/2022	11/14/2023	36,053	9,700,420	269.06	192,884	0	0	223,661		223,661	53,739	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	29,239	7,870,262	269.17	156,721	0	0	180,944		180,944	43,305	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOER	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	5,337	1,440,136	269.84	35,171	0	0	31,392		31,392	7,472	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2023	02/07/2024	185,606	49,961,423	269.18	0	994,848	0	1,247,762		1,247,762	252,914	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/19/2022	08/21/2023	38,590	10,811,374	280.16	218,419	0	0	43,442		43,442	4,577	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2023	03/21/2024	26,949	7,278,116	270.07	0	145,255	0	175,765		175,765	30,510	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/13/2023	01/12/2024	40,299	10,945,208	271.6	0	217,615	0	214,478		214,478	(3,137)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	178,177	48,319,821	271.19	0	962,156	0	974,782		974,782	12,626	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2022	04/14/2023	22,465	6,415,105	285.56	130,971	0	0	0		0	(1,292)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	95,624	26,770,895	279.96	546,013	0	0	12,088		12,088	(26,289)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2022	09/14/2023	28,527	7,807,555	273.69	156,899	0	0	95,367		95,367	21,478	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2022	09/21/2023	35,402	9,643,151	272.39	192,941	0	0	141,319		141,319	33,161	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	4,452	1,197,855	269.06	30,808	0	0	27,619		27,619	6,636	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSODM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2022	04/21/2023	13,086	3,718,125	284.13	75,899	0	0	15		15	(1,383)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2023	02/28/2024	33,761	8,964,221	265.52	0	177,583	0	302,573		302,573	124,990	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2022	10/27/2023	38,353	10,262,112	267.57	204,038	0	0	266,317		266,317	64,867	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/14/2023	03/14/2024	32	56,860	1777	0	591,008	0	636,803		636,803	45,795	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	52	88,807	1708	1,060,176	0	0	743,780		743,780	(124,165)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	54	92,206	1708	1,068,498	0	0	857,757		857,757	(115,226)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/12/2022	08/14/2023	37	74,615	2017	830,095	0	0	85,228		85,228	(109,997)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/07/2022	07/07/2023	25	44,240	1770	496,825	0	0	280,046		280,046	(72,257)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/28/2022	11/28/2023	36	65,915	1831	806,544	0	0	487,016		487,016	(96,202)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/05/2022	08/07/2023	36	69,186	1922	764,612	0	0	173,376		173,376	(121,333)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	23	45,804	1991	483,421	0	0	1,245		1,245	(49,973)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	32	54,640	1708	633,184	0	0	508,300		508,300	(68,282)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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 9RWSOE1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	35	61,342	1753	0	668,255	0	761,767		761,767	93,512	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9RFSOCC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	22	43,062	1957	484,192	0	0	90,512		90,512	(71,611)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	14	26,435	1888	0	288,666	0	183,800		183,800	(104,866)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	28	48,783	1742	577,584	0	0	492,344		492,344	(58,497)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	32	55,643	1739	629,088	0	0	409,910		409,910	(84,503)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	29,877	1867	0	320,288	0	211,950		211,950	(108,338)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2022	12/07/2023	35	63,242	1807	552,720	0	0	532,495		532,495	(88,211)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	46	80,621	1753	0	878,278	0	1,001,180		1,001,180	122,902	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	22	39,442	1793	0	448,448	0	373,622		373,622	(74,826)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	40	69,554	1739	786,360	0	0	512,387		512,387	(105,629)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	33	56,358	1708	672,804	0	0	472,014		472,014	(78,797)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	34	64,594	1900	737,936	0	0	223,904		223,904	(110,534)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	28	56,139	2005	577,388	0	0	172		172	(49,290)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	30	50,821	1694	588,000	0	0	472,145		472,145	(64,083)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	31	58,525	1888	629,923	0	0	83,549		83,549	(121,580)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	30	57,587	1920	619,050	0	0	69,002		69,002	(109,644)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	31	57,699	1861	716,627	0	0	354,108		354,108	(88,364)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	42	81,476	1940	0	891,912	0	441,178		441,178	(450,734)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	34	60,414	1777	0	627,946	0	676,604		676,604	48,658	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	35	66,046	1887	0	728,735	0	421,514		421,514	(307,221)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	28	49,777	1778	0	345,464	0	560,990		560,990	215,526	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	41	77,404	1888	833,125	0	0	110,500		110,500	(160,799)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	34	57,873	1702	740,505	0	0	674,525		674,525	(59,074)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	28	56,274	2010	581,717	0	0	0		0	(40,894)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	32	57,914	1810	719,296	0	0	448,185		448,185	(82,496)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	28	53,195	1900	607,712	0	0	184,391		184,391	(91,028)	0	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	41	76,794	1873	835,539	0	0	264,171		264,171	(139,098)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	28	51,296	1832	589,670	0	0	290,745		290,745	(82,415)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	21	39,453	1879	0	419,391	0	294,558		294,558	(124,833)	0	0	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RWSOD1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	27	54,449	2017	605,745	0	0	62,194		62,194	(80,268)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	48	96,239	2005	989,808	0	0	295		295	(84,497)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/28/2022	10/27/2023	32	59,101	1847	755,840	0	0	369,864		369,864	(90,286)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	45	83,756	1861	1,040,265	0	0	514,028		514,028	(128,270)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	27	50,572	1873	550,233	0	0	173,966		173,966	(91,601)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	19	37,480	1973	0	387,163	0	169,656		169,656	(217,507)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	30	52,865	1762	633,330	0	0	455,213		455,213	(69,969)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	28	54,317	1940	0	594,608	0	294,119		294,119	(300,489)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	11/21/2022	11/21/2023	2,422	4,454,397	1839	556,450	0	0	311,406		311,406	(66,149)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	04/28/2022	04/28/2023	2,716	5,209,125	1918	559,143	0	0	17,403		17,403	(100,798)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	10/28/2022	10/27/2023	2,984	5,511,209	1847	696,112	0	0	344,898		344,898	(84,192)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOEE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	12/21/2022	12/21/2023	2,287	4,063,862	1777	481,607	0	0	399,624		399,624	(53,108)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/27/2023	01/26/2024	3,330	6,365,162	1911	0	643,247	0	374,976		374,976	(268,271)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/21/2022	07/21/2023	2,562	4,705,600	1837	520,896	0	0	202,916		202,916	(84,672)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOES	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/14/2022	09/14/2023	3,414	6,276,502	1838	748,019	0	0	352,838		352,838	(100,382)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/28/2023	02/28/2024	2,929	5,556,284	1897	0	603,631	0	377,487		377,487	(226,144)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMGV0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,639	6,266,431	1722	756,475	0	0	772,132		772,132	(69,229)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	09/28/2022	09/28/2023	3,282	5,629,418	1715	709,978	0	0	610,920		610,920	(61,531)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/28/2023	02/28/2024	3,218	6,104,514	1897	0	663,190	0	414,733		414,733	(248,457)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMGV0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,581	6,166,554	1722	744,418	0	0	759,825		759,825	(68,126)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/13/2022	05/12/2023	3,035	5,440,753	1793	595,634	0	0	190,557		190,557	(120,850)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	4,620	8,410,479	1820	998,000	0	0	677,583		677,583	(119,742)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	09/14/2022	09/14/2023	3,486	6,408,872	1838	763,795	0	0	360,279		360,279	(102,499)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOEC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	10/14/2022	10/13/2023	4,078	6,860,827	1682	903,081	0	0	876,312		876,312	(63,014)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/13/2022	05/12/2023	5,100	9,142,617	1793	1,000,901	0	0	320,211		320,211	(203,077)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMGV0ZCB8VD91ULB80	05/06/2022	05/05/2023	3,373	6,204,870	1840	681,077	0	0	109,357		109,357	(148,707)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/27/2023	01/26/2024	2,638	5,042,431	1911	0	509,575	0	297,053		297,053	(212,522)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GC71XBU11	04/28/2022	04/28/2023	4,684	8,983,631	1918	964,295	0	0	30,014		30,014	(173,836)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9MSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	01/13/2023	01/12/2024	2,828	5,336,521	1887	0	580,645	0	340,583		340,583	(240,062)	0	0	0	0	0	0001		
Russell 2000 OTC Call Option 9RBCSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	3,350	6,098,508	1820	723,658	0	0	491,321		491,321	(86,826)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	09/28/2022	09/28/2023	3,875	6,646,555	1715	838,259	0	0	721,303		721,303	(72,649)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOEA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	3,381	5,688,194	1682	748,729	0	0	726,535		726,535	(52,244)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	05/20/2022	05/19/2023	2,539	4,502,333	1773	501,538	0	0	203,653		203,653	(91,776)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN38B653	11/28/2022	11/28/2023	3,247	5,945,127	1831	732,068	0	0	439,261		439,261	(86,768)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	87	347,909	3999	3,531,243	0	0	2,288,171		2,288,171	468,515	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPFF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	195	739,036	3790	7,892,820	0	0	9,321,224		9,321,224	1,966,061	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOG0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	51	201,820	3957	2,240,175	0	0	2,009,275		2,009,275	382,306	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSSUQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	361	1,445,036	4003	0	10,028,580	0	16,225,740		16,225,740	6,197,160	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	9	35,992	3999	0	352,251	0	366,532		366,532	14,281	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	13	50,734	3903	512,915	0	0	417,523		417,523	94,428	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOIK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	22	87,343	3970	0	860,332	0	1,006,936		1,006,936	146,604	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSQLR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	49	202,044	4123	2,047,003	0	0	404,054		404,054	(27,328)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPFF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	24	93,083	3878	1,015,440	0	0	1,145,300		1,145,300	213,307	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	56	220,977	3946	2,404,248	0	0	1,981,426		1,981,426	406,608	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	72	272,875	3790	2,914,272	0	0	3,441,683		3,441,683	725,930	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSSOL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	293,973	3973	0	2,816,292	0	3,181,630		3,181,630	365,338	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOJA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	16	63,540	3971	0	622,384	0	760,179		760,179	137,795	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	37	150,680	4072	1,497,020	0	0	809,433		809,433	146,452	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOHM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	26	103,976	3999	0	1,017,614	0	1,058,869		1,058,869	41,255	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	374	1,417,434	3790	15,138,024	0	0	17,877,629		17,877,629	3,770,804	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	22	84,074	3822	868,494	0	0	829,248		829,248	196,566	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPRD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	67	259,855	3878	2,834,770	0	0	3,197,295		3,197,295	595,482	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPKV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	162	711,773	4394	6,671,027	0	0	19,177		19,177	(302,375)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	12	51,362	4280	505,140	0	0	137,265		137,265	7,903	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	57	213,907	3753	2,549,781	0	0	3,014,627		3,014,627	612,775	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPRT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	68	263,734	3878	2,877,080	0	0	3,245,016		3,245,016	604,370	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXF50TB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	9	37,415	4157	0	274,500	0	298,018		298,018	23,518	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50NT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	63	251,934	3999	2,557,107	0	0	1,656,952		1,656,952	339,269	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	65	252,099	3878	2,750,150	0	0	3,101,853		3,101,853	577,707	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	13	51,738	3980	544,295	0	0	419,988		419,988	85,191	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	17	67,982	3999	690,013	0	0	447,114		447,114	91,549	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	18	74,450	4136	0	720,684	0	611,599		611,599	(109,085)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	31	136,170	4393	1,239,163	0	0	790		790	(52,924)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	53	200,890	3790	2,135,476	0	0	2,215,704		2,215,704	516,631	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	68	271,819	3997	0	2,680,152	0	2,956,141		2,956,141	275,989	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	81	304,948	3765	3,150,090	0	0	3,378,948		3,378,948	819,944	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50G1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	15	59,359	3957	658,875	0	0	590,963		590,963	112,443	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	8	36,555	4569	239,576	0	0	57		57	(6,118)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	51	197,800	3878	2,157,810	0	0	2,433,762		2,433,762	453,278	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	44	182,963	4158	1,766,496	0	0	404,736		404,736	(5,395)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	16	64,046	4003	0	444,480	0	719,146		719,146	274,666	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	63	235,335	3735	2,551,059	0	0	2,743,201		2,743,201	676,354	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	16	63,316	3957	702,800	0	0	630,361		630,361	119,939	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	7	29,242	4177	0	270,592	0	219,970		219,970	(50,622)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50D1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	46	202,059	4393	1,838,758	0	0	1,173		1,173	(78,532)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	86	323,772	3765	3,344,540	0	0	3,587,525		3,587,525	870,558	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	534	2,023,823	3790	21,614,184	0	0	25,525,813		25,525,813	5,383,982	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	61	239,154	3921	0	2,329,295	0	3,057,604		3,057,604	728,309	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	14	55,718	3980	586,164	0	0	452,295		452,295	91,744	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	54	228,338	4228	2,298,783	0	0	794,810		794,810	88,212	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	14	58,296	4164	0	535,738	0	444,758		444,758	(90,980)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50U1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	74	296,212	4003	0	2,055,720	0	3,326,052		3,326,052	1,270,332	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	85	339,774	3997	0	3,350,190	0	3,695,176		3,695,176	344,966	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	31	136,203	4394	1,276,555	0	0	3,670		3,670	(57,862)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	21	79,448	3783	880,278	0	0	1,159,834		1,159,834	217,080	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 FLEX OPTION 9SIXS01Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	10	39,206	3921	0	381,852	0	501,247		501,247	119,395	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	2,188,940	0	0	594,815		594,815	34,247	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	94	376,270	4003	0	2,611,320	0	4,224,985		4,224,985	1,613,665	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	49	186,533	3807	2,077,992	0	0	2,447,533		2,447,533	485,591	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	16	63,423	3964	699,552	0	0	639,168		639,168	119,277	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	234	878,144	3753	10,467,522	0	0	12,375,838		12,375,838	2,515,603	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	38	148,981	3921	0	1,451,036	0	1,904,737		1,904,737	453,701	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	215	859,428	3997	0	8,474,010	0	9,346,621		9,346,621	872,611	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	66	255,977	3878	2,792,460	0	0	3,149,574		3,149,574	586,594	0	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	2,232,516	0	0	1,839,895		1,839,895	377,565	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	13	51,531	3964	568,386	0	0	519,324		519,324	96,912	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	49	203,114	4145	2,041,115	0	0	889,774		889,774	133,968	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	18	70,247	3903	710,190	0	0	578,108		578,108	130,747	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	51	204,146	4003	0	1,416,780	0	2,292,279		2,292,279	875,499	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	97	376,209	3878	4,104,070	0	0	4,628,920		4,628,920	862,116	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	29	108,329	3735	1,174,297	0	0	1,262,743		1,262,743	311,338	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	55	207,063	3765	2,138,950	0	0	2,294,347		2,294,347	556,752	0	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	2,017,851	0	0	1,662,982		1,662,982	341,260	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	70	279,927	3999	2,841,230	0	0	1,841,058		1,841,058	376,966	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	35	137,220	3921	0	1,336,481	0	1,754,363		1,754,363	417,882	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	8	32,282	4035	322,824	0	0	289,889		289,889	51,265	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	22	83,231	3783	907,632	0	0	1,215,065		1,215,065	227,417	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	71	311,950	4394	2,923,722	0	0	8,405		8,405	(132,522)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	57	216,026	3790	2,307,132	0	0	2,724,665		2,724,665	574,695	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ST	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	323	1,283,153	3973	0	12,292,734	0	13,887,383		13,887,383	1,594,649	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	92	346,361	3765	3,577,880	0	0	3,837,817		3,837,817	931,294	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	69	262,669	3807	2,926,152	0	0	3,446,526		3,446,526	683,792	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	66	250,135	3790	2,671,416	0	0	3,154,876		3,154,876	665,436	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	60	232,706	3878	2,538,600	0	0	2,863,249		2,863,249	533,268	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SIXS0GC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	23	82,411	3583	987,298	0	0	1,521,773		1,521,773	308,735	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	41	170,588	4161	1,637,663	0	0	433,150		433,150	15,837	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	33	148,507	4500	1,332,588	0	0	0		0	(25,328)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	60	236,761	3946	2,575,980	0	0	2,122,956		2,122,956	435,651	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	50	199,948	3999	2,029,450	0	0	1,315,041		1,315,041	269,261	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	14	55,617	3973	0	532,812	0	601,930		601,930	69,118	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	14	55,809	3986	0	533,540	0	632,446		632,446	98,906	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	15	54,595	3640	637,685	0	0	915,408		915,408	188,430	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	210	814,472	3878	8,885,100	0	0	10,021,372		10,021,372	1,866,437	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ON	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	44	186,053	4228	1,873,082	0	0	647,623		647,623	71,877	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	39	175,508	4500	1,574,876	0	0	0		0	(29,933)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	29	118,046	4071	0	1,077,756	0	1,069,719		1,069,719	(8,037)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	41	154,356	3765	1,594,490	0	0	1,710,332		1,710,332	415,033	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	159	635,577	3997	0	6,266,826	0	6,912,152		6,912,152	645,326	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	33	136,070	4123	1,378,594	0	0	272,118		272,118	(18,404)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	54	201,716	3735	2,186,622	0	0	2,351,315		2,351,315	579,732	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	217	816,959	3765	8,439,130	0	0	9,052,243		9,052,243	2,196,640	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	31	123,075	3970	0	1,212,286	0	1,418,864		1,418,864	206,578	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ND	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	62	233,417	3765	2,411,180	0	0	2,586,355		2,586,355	627,611	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	67	294,375	4394	2,759,005	0	0	7,931		7,931	(125,056)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	57	228,439	3973	0	2,169,306	0	2,450,715		2,450,715	281,409	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	181	724,519	4003	0	5,028,180	0	8,135,343		8,135,343	3,107,163	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	28	106,354	3798	1,114,372	0	0	1,152,273		1,152,273	268,298	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	34	135,537	3986	0	1,295,740	0	1,535,941		1,535,941	240,201	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	60	235,234	3921	0	2,291,110	0	3,007,480		3,007,480	716,369	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	17	66,216	3895	0	674,747	0	807,708		807,708	132,961	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	72	287,808	3997	0	2,837,808	0	3,130,031		3,130,031	292,223	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	156	605,037	3878	6,600,360	0	0	7,444,448		7,444,448	1,386,496	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	202,108	4394	1,894,242	0	0	5,445		5,445	(85,859)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	53	212,152	4003	0	1,472,340	2,382,172		2,382,172	909,832	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	02/21/2024	50	199,867	3997	0	1,970,700	2,173,633		2,173,633	202,933	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	58,426	3895	0	595,365	712,683		712,683	117,318	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	07/14/2023	36	136,454	3790	1,450,512	0	1,505,007		1,505,007	350,919	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	08/14/2023	36	154,085	4280	1,515,420	0	411,795		411,795	23,710	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	64	270,623	4228	2,724,483	0	941,997		941,997	104,548	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/20/2022	05/19/2023	25	97,534	3901	993,213	0	663,887		663,887	156,781	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	73	276,665	3790	2,954,748	0	3,489,484		3,489,484	736,013	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/26/2022	08/28/2023	31	125,787	4058	1,292,080	0	802,813		802,813	151,748	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	56	224,161	4003	0	1,555,680	2,517,012		2,517,012	961,332	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	43	181,825	4228	1,830,512	0	632,904		632,904	70,243	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2022	04/14/2023	62	272,341	4393	2,478,326	0	1,580		1,580	(105,847)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2022	04/21/2023	13	57,118	4394	525,252	0	1,539		1,539	(24,265)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	17	71,884	4228	723,691	0	250,218		250,218	27,771	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2022	11/21/2023	51	201,447	3950	2,385,117	0	2,064,482		2,064,482	390,438	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	02/21/2024	51	203,864	3997	0	2,010,114	2,217,106		2,217,106	206,992	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	103	399,479	3878	4,357,930	0	4,915,245		4,915,245	915,443	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	89	333,995	3753	3,981,237	0	4,707,050		4,707,050	956,789	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/20/2022	05/19/2023	178	694,442	3901	7,071,673	0	4,726,878		4,726,878	1,116,282	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/20/2022	05/19/2023	74	288,701	3901	2,939,909	0	1,965,107		1,965,107	464,072	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2022	12/28/2023	19	71,881	3783	783,864	0	1,049,374		1,049,374	196,405	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	07/28/2023	46	187,332	4072	1,861,160	0	1,006,322		1,006,322	182,075	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	07/21/2023	179	715,812	3999	7,265,431	0	4,707,847		4,707,847	963,955	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	75	281,456	3753	3,354,975	0	3,966,615		3,966,615	806,283	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	01/12/2024	10	39,991	3999	0	391,390	407,257		407,257	15,867	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	10/13/2023	12	42,997	3583	515,112	0	793,969		793,969	161,079	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	66	247,682	3753	2,952,378	0	3,490,621		3,490,621	709,529	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	57	213,907	3753	2,549,781	0	3,014,627		3,014,627	612,775	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	25	100,072	4003	0	694,500	1,123,666		1,123,666	429,166	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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	10/07/2022	10/06/2023	18	65,514	3640	765,222	0	0	1,098,490		1,098,490	226,116	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	67	277,121	4136	0	2,682,546	0	2,276,508		2,276,508	(406,038)	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	20	75,808	3790	805,840	0	0	836,115		836,115	194,955	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	77	287,632	3735	3,117,961	0	0	3,352,801		3,352,801	826,655	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	29	115,206	3973	0	1,103,682	0	1,246,855		1,246,855	143,173	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	51	190,509	3735	2,065,143	0	0	2,220,686		2,220,686	547,525	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	59	223,632	3790	2,377,228	0	0	2,466,539		2,466,539	575,118	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	75	292,602	3901	2,979,638	0	0	1,991,662		1,991,662	470,344	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	37	147,902	3997	0	1,458,318	0	1,608,488		1,608,488	150,170	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	13	53,603	4123	543,082	0	0	107,198		107,198	(7,250)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	14	58,250	4161	559,202	0	0	147,905		147,905	5,408	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	54	231,128	4280	2,273,130	0	0	617,692		617,692	35,565	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	54	216,155	4003	0	1,500,120	0	2,427,119		2,427,119	926,999	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	216,010	4500	1,938,309	0	0	0		0	(36,840)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	67	251,434	3753	2,997,111	0	0	3,543,509		3,543,509	720,279	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	10	37,355	3735	404,930	0	0	435,429		435,429	107,358	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	46	202,108	4394	1,894,242	0	0	5,445		5,445	(85,859)	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	63	237,182	3765	2,450,070	0	0	2,628,071		2,628,071	637,734	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	17	67,493	3970	0	664,802	0	778,087		778,087	113,285	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	54	204,681	3790	2,175,768	0	0	2,257,510		2,257,510	526,379	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	204	815,457	3997	0	8,040,456	0	8,868,422		8,868,422	827,966	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	94	352,759	3753	4,204,902	0	0	4,971,491		4,971,491	1,010,541	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	57	250,378	4393	2,278,461	0	0	1,453		1,453	(97,311)	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	55	214,575	3901	2,185,068	0	0	1,460,552		1,460,552	344,919	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	28	116,499	4161	1,118,404	0	0	295,810		295,810	10,815	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	15	59,960	3997	0	591,210	0	652,090		652,090	60,880	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	61	229,652	3765	2,372,290	0	0	2,544,640		2,544,640	617,489	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	59	244,032	4136	0	2,362,242	0	2,004,686		2,004,686	(357,556)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	7	28,274	4039	0	256,984	0	266,215		266,215	9,231	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXF500Z	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	97	376,209	3878	4,104,070	0	0	4,628,920		4,628,920	862,116	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	15	61,086	4072	606,900	0	0	328,148		328,148	59,372	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50DE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	43	188,881	4393	1,718,839	0	0	1,096		1,096	(73,410)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50F1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	46	186,652	4058	1,917,280	0	0	1,191,271		1,191,271	225,174	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	16	65,129	4071	0	594,624	0	590,190		590,190	(4,434)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	15	61,058	4071	0	557,460	0	553,303		553,303	(4,157)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	52	207,862	3997	0	2,049,528	0	2,260,578		2,260,578	211,050	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	293,973	3973	0	2,816,292	0	3,181,630		3,181,630	365,338	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	303,163	4394	2,841,363	0	0	8,168		8,168	(128,789)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	39	155,468	3986	0	1,486,290	0	1,761,815		1,761,815	275,525	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	68	287,537	4228	2,894,763	0	0	1,000,871		1,000,871	111,082	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	76	300,751	3957	3,338,300	0	0	2,994,213		2,994,213	569,712	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	35	138,504	3957	1,537,375	0	0	1,378,914		1,378,914	262,367	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	29	109,713	3783	1,215,622	0	0	1,601,676		1,601,676	299,777	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	32	127,124	3973	0	1,217,856	0	1,375,840		1,375,840	157,984	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	22	82,561	3753	1,068,342	0	0	1,163,540		1,163,540	236,510	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	56	223,941	3999	2,272,984	0	0	1,472,846		1,472,846	301,573	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50FO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	19	74,974	3946	815,727	0	0	672,270		672,270	137,956	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50IE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	51	210,943	4136	0	2,041,938	0	1,732,864		1,732,864	(309,074)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	293,654	3765	3,033,420	0	0	3,253,802		3,253,802	789,576	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	33	118,644	3595	1,394,085	0	0	2,149,877		2,149,877	436,735	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	212	842,193	3973	0	8,068,296	0	9,114,939		9,114,939	1,046,643	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	58	254,832	4394	2,388,392	0	0	6,866		6,866	(108,258)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	14	54,531	3895	0	555,674	0	665,171		665,171	109,497	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	9	35,958	3995	384,750	0	0	350,554		350,554	63,302	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50GE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	59	233,758	3962	2,579,952	0	0	2,304,676		2,304,676	437,721	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	48	210,896	4394	1,976,601	0	0	5,682		5,682	(89,592)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	19	72,017	3790	765,548	0	0	794,309		794,309	185,208	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	395	1,735,496	4394	16,265,776	0	0	46,759		46,759	(737,271)	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SIXS0FC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	52	222,568	4280	2,188,940	0	0	594,815		594,815	34,247	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50UK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	20	80,057	4003	0	555,600	0	898,933		898,933	343,333	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50KZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	93	408,610	4394	3,829,664	0	0	11,009		11,009	(173,585)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	199	746,797	3753	8,901,867	0	0	10,524,751		10,524,751	2,139,338	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	79	313,836	3973	0	3,006,582	0	3,396,604		3,396,604	390,022	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01Y	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	52	203,869	3921	0	1,985,629	0	2,606,482		2,606,482	620,854	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	18	65,514	3640	765,222	0	0	1,098,490		1,098,490	226,116	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	59	249,480	4228	2,511,633	0	0	868,403		868,403	96,380	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	53	211,944	3999	2,151,217	0	0	1,393,944		1,393,944	285,417	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	14	55,934	3995	598,500	0	0	545,306		545,306	98,469	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	11	43,406	3946	472,263	0	0	389,209		389,209	79,869	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	53	205,557	3878	2,242,430	0	0	2,529,204		2,529,204	471,053	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	398	1,591,582	3999	16,154,422	0	0	10,467,727		10,467,727	2,143,319	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	60	237,435	3957	2,635,500	0	0	2,363,853		2,363,853	449,772	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 54930086G0IIFXH1U08231	06/21/2022	06/21/2023	38,476	144,854,060	3765	15,345,652	0	0	16,050,420		16,050,420	3,894,835	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50FO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2024	59,364	237,298,092	3997	0	23,912,270	0	25,807,108		25,807,108	1,894,838	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	08/05/2022	08/07/2023	1,053	4,364,885	4145	61,546	0	0	0		0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SSG50FS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/07/2023	03/07/2024	1,257	5,010,867	3986	0	492,573	0	567,847		567,847	75,273	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	12/07/2022	12/07/2023	1,272	5,003,946	3934	553,059	0	0	543,736		543,736	101,440	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2023	03/07/2024	255	1,016,524	3986	0	42,957	0	46,400		46,400	3,442	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	02/07/2023	02/07/2024	489	2,036,196	4164	0	107,375	0	66,602		66,602	(40,773)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBN	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKNGV0ZCB8VD91ULB80	03/07/2023	03/07/2024	437	1,742,044	3986	0	7,147	0	8,255		8,255	1,108	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMBZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/21/2023	02/21/2024	228	911,394	3997	0	23,781	0	26,001		26,001	2,220	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3URH1GC71XB11	10/07/2022	10/06/2023	634	2,307,544	3640	154,373	0	0	255,889		255,889	69,325	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	11/07/2022	11/07/2023	703	2,676,180	3807	31,579	0	0	23,502		23,502	3,623	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0TJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	06/07/2022	06/07/2023	4,970	20,678,580	4161	2,016,035	0	0	525,062		525,062	19,197	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	05/13/2022	05/12/2023	638	2,567,242	4024	257,474	0	0	101,675		101,675	16,006	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0SJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	04/28/2022	04/28/2023	6,384	27,371,400	4288	2,672,038	0	0	79,102		79,102	(169,225)	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SRBMOAT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/05/2022	08/07/2023	588	2,437,372	4145	76,484	0	0	40		40	(3,013)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	10/21/2022	10/20/2023	7,774	29,173,879	3753	1,969,232	0	0	2,478,781		2,478,781	709,647	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	2,573	10,699,152	4158	1,032,999	0	0	236,679		236,679	(3,155)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/13/2022	05/12/2023	1,045	4,204,965	4024	421,725	0	0	166,537		166,537	26,217	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/19/2022	08/21/2023	1,229	5,196,802	4228	523,320	0	0	180,893		180,893	20,076	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLH	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYJYLNB8C3868	11/28/2022	11/28/2023	2,084	8,260,851	3964	917,499	0	0	832,516		832,516	155,358	0	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	926,561	0	0	245,628		245,628	11,687	0	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	292,992	0	0	320,392		320,392	65,380	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/07/2022	10/06/2023	641	2,333,022	3640	89,584	0	0	160,242		160,242	37,657	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/07/2022	10/06/2023	1,379	5,019,091	3640	586,245	0	0	841,566		841,566	173,230	0	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	3,300,740	0	0	4,170,220		4,170,220	872,389	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/07/2022	12/07/2023	4,733	18,619,243	3934	2,057,885	0	0	2,023,193		2,023,193	377,449	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	902	3,520,380	3903	327,670	0	0	374,201		374,201	74,673	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	8,173	32,282,860	3950	3,599,633	0	0	3,308,434		3,308,434	625,696	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/21/2022	12/21/2023	84,164	326,425,024	3878	35,476,085	0	0	40,163,752		40,163,752	7,480,324	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/07/2022	06/07/2023	672	2,795,977	4161	51,760	0	0	0		0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBAOBP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	389	1,530,295	3934	93,905	0	0	82,349		82,349	22,409	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	09/07/2022	09/07/2023	5,765	22,943,951	3980	2,413,738	0	0	1,862,487		1,862,487	377,788	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/07/2022	12/07/2023	1,016	3,996,863	3934	76,761	0	0	50,915		50,915	10,596	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	08/05/2022	08/07/2023	837	3,469,524	4145	81,167	0	0	0		0	(870)	0	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	87,444	0	0	4,330		4,330	(5,470)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	09/07/2022	09/07/2023	880	3,502,286	3980	103,664	0	0	15,930		15,930	(5,555)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/14/2022	06/14/2023	485	1,811,708	3735	117,147	0	0	114,833		114,833	32,819	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	01/13/2023	01/12/2024	5,565	22,254,936	3999	0	2,162,506	0	2,266,388		2,266,388	103,882	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/05/2022	08/07/2023	3,107	12,879,105	4145	1,294,233	0	0	564,189		564,189	84,947	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	12/14/2022	12/14/2023	457	1,825,861	3995	107,724	0	0	78,598		78,598	19,345	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	564	2,225,550	3946	135,760	0	0	56,864		56,864	13,970	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	04/07/2022	04/06/2023	1,996	8,982,419	4500	103,293	0	0	0		0	0	0	0	0	0	0001		

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STATEMENT AS OF MARCH 31, 2023 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 9SBCS1FT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	1,695	6,695,148	3950	745,452	0	0	686,137		686,137	129,763	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	1,037	4,438,516	4280	435,485	0	0	118,620		118,620	6,830	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/13/2022	05/12/2023	3,324	13,375,410	4024	1,341,448	0	0	529,730		529,730	83,394	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	242	1,007,688	4164	0	59,215	0	38,830		38,830	(20,385)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSOCT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	11,216	42,090,844	3753	4,985,308	0	0	5,931,940		5,931,940	1,205,769	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	643	2,447,772	3807	155,014	0	0	187,013		187,013	54,292	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSPRFMYMCFXT09	02/21/2023	02/21/2024	6,827	27,289,840	3997	0	1,498,185	0	1,627,144		1,627,144	128,959	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS ES71P3U3RH1GC71XB11	01/06/2023	01/05/2024	653	2,543,487	3895	0	106,060	0	98,685		98,685	(7,375)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WFHX1UU8231	05/13/2022	05/12/2023	5,289	21,282,354	4024	2,134,453	0	0	842,882		842,882	132,692	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2022	04/21/2023	6,358	27,934,890	4394	1,396,217	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	04/14/2022	04/14/2023	3,296	14,498,247	4399	1,326,518	0	0	721		721	(54,434)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/28/2022	11/28/2023	1,230	4,875,646	3964	295,852	0	0	221,055		221,055	58,374	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSPRFMYMCFXT09	09/07/2022	09/07/2023	541	2,153,110	3980	127,892	0	0	38,089		38,089	6,731	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJN	Fixed Annuity Hedge	N/A	Equity/Index	UBS ES71P3U3RH1GC71XB11	12/07/2022	12/07/2023	6,424	25,271,502	3934	2,793,124	0	0	2,746,036		2,746,036	512,304	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/07/2022	12/07/2023	394	1,549,964	3934	51,709	0	0	44,856		44,856	10,069	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUH3JPF6FNF3BB653	01/06/2023	01/05/2024	3,306	12,877,134	3895	0	1,332,064	0	1,570,754		1,570,754	238,690	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAY	Fixed Annuity Hedge	N/A	Equity/Index	UBS ES71P3U3RH1GC71XB11	01/06/2023	01/05/2024	575	2,239,671	3895	0	106,835	0	102,862		102,862	(3,973)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WFHX1UU8231	08/19/2022	08/21/2023	742	3,263,034	4398	243,161	0	0	53,327		53,327	(3,707)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOB1	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets 5493001KJT11GC8Y1R12	10/28/2022	10/27/2023	530	2,067,562	3901	43,457	0	0	26,116		26,116	2,894	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBV	Fixed Annuity Hedge	N/A	Equity/Index	UBS ES71P3U3RH1GC71XB11	03/14/2023	03/14/2024	408	1,599,070	3919	0	88,297	0	130,541		130,541	42,244	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	1,344	5,348,945	3980	562,717	0	0	434,203		434,203	88,074	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/07/2023	02/07/2024	5,200	21,652,800	4164	0	2,016,704	0	1,651,959		1,651,959	(364,744)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/13/2023	01/12/2024	271	1,083,753	3999	0	14,426	0	5,504		5,504	(8,922)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGJUYJLNC3868	07/21/2022	07/21/2023	1,400	5,598,530	3999	574,406	0	0	368,212		368,212	75,393	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCC	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGJUYJLNC3868	12/07/2022	12/07/2023	344	1,353,288	3934	6,766	0	0	664		664	(1,202)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/06/2023	01/05/2024	563	2,192,930	3895	0	25,421	0	14,836		14,836	(10,585)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	01/27/2023	01/26/2024	429	1,746,270	4071	0	43,153	0	27,707		27,707	(15,446)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	11/07/2022	11/07/2023	928	3,532,710	3807	33,204	0	0	19,153		19,153	988	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SCTS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	7,633	31,739,846	4158	3,064,469	0	0	702,125		702,125	(9,360)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9NSMOBY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2023	03/14/2024	456	1,787,196	3919	0	11,428	0	14,259		14,259	2,831	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/20/2023	01/19/2024	5,377	21,360,724	3973	0	2,068,375	0	2,311,841		2,311,841	243,465	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/21/2022	07/21/2023	7,009	28,028,641	3999	1,589,221	0	0	230,449		230,449	(6,582)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCR	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	2,077	7,794,462	3753	923,189	0	0	1,098,488		1,098,488	223,287	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	5,629	22,650,477	4024	2,271,665	0	0	897,066		897,066	141,222	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBW	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/07/2023	02/07/2024	637	2,652,468	4164	0	46,151	0	20,429		20,429	(25,722)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	545	2,074,706	3807	48,137	0	0	57,129		57,129	13,743	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2023	02/28/2024	5,644	22,407,527	3970	0	2,202,298	0	2,583,248		2,583,248	380,949	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2022	09/21/2023	1,470	5,571,197	3790	611,108	0	0	702,677		702,677	148,211	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/21/2022	06/21/2023	830	3,249,765	3915	258,728	0	0	243,640		243,640	55,226	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	526	2,093,412	3980	52,542	0	0	4,060		4,060	(4,148)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	61,563	243,170,156	3950	27,075,093	0	0	24,920,727		24,920,727	4,713,046	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBF	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch Credit Suisse FB	10/14/2022	10/13/2023	395	1,415,313	3583	16,701	0	0	17,709		17,709	6,906	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0BNN	Fixed Annuity Hedge	N/A	Equity/Index	Int	06/28/2022	06/28/2023	1,479	5,652,072	3822	333,470	0	0	246,273		246,273	78,641	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	2,552	10,080,247	3950	1,122,357	0	0	1,033,051		1,033,051	195,372	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/20/2022	05/19/2023	378	1,474,714	3901	15,947	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/14/2023	03/14/2024	1,366	5,353,750	3919	0	521,609	0	685,907		685,907	164,298	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCT	Fixed Annuity Hedge	N/A	Equity/Index	Int	03/28/2023	03/28/2024	332	1,318,462	3971	0	20,333	0	23,391		23,391	3,058	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	2,708	11,610,550	4288	1,133,440	0	0	33,554		33,554	(71,783)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	6,509	24,874,469	3822	2,593,125	0	0	2,453,444		2,453,444	581,567	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	2,138	8,410,721	3934	929,592	0	0	913,921		913,921	170,502	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	4,313	17,231,815	3995	1,856,466	0	0	1,679,931		1,679,931	303,356	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2023	02/07/2024	5,785	24,088,740	4164	0	2,243,583	0	1,837,805		1,837,805	(405,778)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/13/2023	01/12/2024	286	1,143,740	3999	0	35,277	0	24,592		24,592	(10,685)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/07/2022	04/06/2023	1,113	5,008,734	4500	37,063	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/21/2023	03/21/2024	76,252	305,226,843	4003	0	29,600,325	0	34,272,718		34,272,718	4,672,393	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	1,225	5,077,858	4145	510,279	0	0	222,444		222,444	33,492	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SUBMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/07/2022	07/07/2023	591	2,306,448	3903	57,644	0	0	0		0	(2,816)	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SBCS1FV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	9,015	35,608,709	3950	3,964,751	0	0	3,649,276		3,649,276	690,157	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCSMOCP	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYYJLN8C3868	11/07/2022	11/07/2023	499	1,899,593	3807	10,248	0	0	1,905		1,905	(1,921)	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMLMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	04/07/2022	04/06/2023	832	3,744,175	4500	32,947	0	0	0		0	0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SSGSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02PNE81BXP4ROTD8PU41	12/21/2022	12/21/2023	1,590	6,166,720	3878	672,173	0	0	758,761		758,761	141,316	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/28/2022	12/28/2023	266	1,006,337	3783	37,675	0	0	44,333		44,333	7,147	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	505	2,013,117	3986	0	111,618	0	118,693		118,693	7,074	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOU1	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	5,532	21,059,218	3807	2,411,270	0	0	2,763,215		2,763,215	548,223	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	1,496	5,694,973	3807	652,072	0	0	747,247		747,247	148,254	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	11/07/2022	11/07/2023	667	2,539,136	3807	33,010	0	0	26,790		26,790	4,856	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/07/2022	12/07/2023	964	3,792,299	3934	148,307	0	0	134,815		134,815	30,197	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOU2	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	1,425	5,628,665	3950	628,174	0	0	576,841		576,841	109,093	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/13/2023	01/12/2024	6,380	25,514,194	3999	0	2,479,207	0	2,598,302		2,598,302	119,096	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOOF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	6,675	26,508,227	3971	0	2,583,758	0	3,171,373		3,171,373	587,615	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOTF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/20/2022	05/19/2023	8,787	34,281,250	3901	3,490,943	0	0	2,333,431		2,333,431	551,055	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/05/2022	08/07/2023	671	2,781,422	4145	29,745	0	0	0		0	0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMLSOUQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	17,026	67,251,678	3950	7,498,576	0	0	6,892,131		6,892,131	1,303,450	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/14/2022	09/14/2023	534	2,107,169	3946	44,640	0	0	45		45	(1,670)	0	0	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	91,088	0	0	9,740		9,740	(7,148)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/28/2023	02/28/2024	4,864	19,310,810	3970	0	1,897,941	0	2,226,243		2,226,243	328,302	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/20/2023	01/19/2024	79,033	313,967,286	3973	0	30,401,695	0	33,980,233		33,980,233	3,578,538	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/07/2023	03/07/2024	946	3,771,106	3986	0	22,636	0	27,076		27,076	4,439	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBABOJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	07/14/2022	07/14/2023	509	1,929,303	3790	117,686	0	0	107,276		107,276	32,864	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	08/26/2022	08/28/2023	1,295	5,254,670	4058	302,667	0	0	23,308		23,308	(13,416)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ET	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	2,409	8,631,616	3583	1,035,997	0	0	1,593,953		1,593,953	323,378	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOTZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/12/2022	08/14/2023	11,416	48,862,192	4280	4,794,113	0	0	1,305,847		1,305,847	75,186	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/06/2023	01/05/2024	948	3,692,536	3895	0	60,163	0	42,309		42,309	(17,854)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	1,603	5,743,661	3583	689,374	0	0	1,060,650		1,060,650	215,183	0	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SRB50JL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	10/21/2022	10/20/2023	78,868	295,971,887	3753	35,055,391	0	0	41,711,864		41,711,864	8,478,657	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBA0BW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	03/21/2023	03/21/2024	9,282	37,154,639	4003	0	2,032,359	0	2,482,188		2,482,188	449,829	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCTS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UU8231	09/28/2022	09/28/2023	1,739	6,467,411	3719	742,944	0	0	938,650		938,650	196,361	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	6,871	24,619,274	3583	2,954,892	0	0	4,546,305		4,546,305	922,346	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	5,709,660	0	0	5,920,529		5,920,529	1,380,478	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	52,720	0	0	0		0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	11/28/2022	11/28/2023	2,596	10,290,388	3964	1,142,911	0	0	1,037,050		1,037,050	193,527	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOSX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/13/2022	05/12/2023	4,546	18,292,604	4024	1,834,604	0	0	724,474		724,474	114,052	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOVH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	12/14/2022	12/14/2023	1,262	5,042,094	3995	543,209	0	0	491,554		491,554	88,763	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SUBMOCA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	02/28/2023	02/28/2024	502	1,993,015	3970	0	42,650	0	48,174		48,174	5,524	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SSGMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROT8PU41	05/06/2022	05/05/2023	1,219	5,026,351	4123	31,174	0	0	0		0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRB50JB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	05/20/2022	05/19/2023	42,501	165,811,701	3901	16,885,010	0	0	11,286,351		11,286,351	2,665,343	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	10/07/2022	10/06/2023	666	2,424,014	3640	44,372	0	0	61,034		61,034	14,425	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SM5MOBG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/21/2022	04/21/2023	327	1,436,727	4394	21,981	0	0	0		0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCS0MCS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	03/21/2023	03/21/2024	260	1,040,746	4003	0	8,518	0	9,970		9,970	1,452	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFMOAU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	11/28/2022	11/28/2023	397	1,573,684	3964	39,799	0	0	15,859		15,859	319	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRB50JF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	07/21/2022	07/21/2023	69,589	278,282,932	3999	28,269,084	0	0	18,302,479		18,302,479	3,747,524	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	40,657	0	0	0		0	(1,809)	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	5,428,346	0	0	2,143,621		2,143,621	337,464	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMLMOBH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKM6V0ZCB8VD91ULB80	01/06/2023	01/05/2024	981	3,821,073	3895	0	26,369	0	9,978		9,978	(16,391)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCS0LB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	11/28/2022	11/28/2023	5,261	20,854,288	3964	2,316,199	0	0	2,101,663		2,101,663	392,197	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOUT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	11/21/2022	11/21/2023	6,690	26,425,099	3950	2,942,228	0	0	2,708,115		2,708,115	512,163	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOIF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/13/2023	01/12/2024	15,570	62,265,831	3999	0	6,050,353	0	6,340,998		6,340,998	290,646	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFMOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	06/21/2022	06/21/2023	7,757	29,203,476	3765	1,760,994	0	0	1,675,994		1,675,994	502,624	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSSOIL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/20/2023	01/19/2024	5,092	20,228,530	3973	0	1,958,744	0	2,189,305		2,189,305	230,561	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SCS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	07/21/2022	07/21/2023	762	3,169,089	4159	243,474	0	0	119,251		119,251	15,429	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SUBMOCD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/07/2023	03/07/2024	339	1,351,379	3986	0	37,153	0	42,460		42,460	5,307	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFMOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXTO9	10/07/2022	10/06/2023	718	2,613,276	3640	39,720	0	0	49,191		49,191	10,800	0	0	0	0	0	0001		

STATEMENT AS OF MARCH 31, 2023 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 9SCSSOKP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DGJMYJYLX8C3868	09/21/2022	09/21/2023	5,938	22,504,604	3790	2,527,193	0	0	2,838,432		2,838,432	598,691	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBGAOBS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	1,499	5,847,689	3901	373,671	0	0	298,057		298,057	85,941	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBGS1EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2022	09/14/2023	3,511	13,878,000	3953	1,496,487	0	0	1,225,158		1,225,158	250,631	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	03/14/2023	03/14/2024	307	1,203,222	3919	0	14,689	0	18,915		18,915	4,226	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	12/28/2022	12/28/2023	7,380	27,920,164	3783	3,089,024	0	0	4,075,990		4,075,990	762,880	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPF6FNF3BB653	05/13/2022	05/12/2023	6,850	27,563,647	4024	2,764,417	0	0	1,091,651		1,091,651	171,855	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBS	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	01/27/2023	01/26/2024	1,144	4,656,721	4071	0	231,443	0	191,726		191,726	(39,717)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCOJFXTO9	06/21/2022	06/21/2023	1,378	5,187,881	3765	543,166	0	0	574,838		574,838	139,492	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCOJFXTO9	02/14/2023	02/14/2024	1,505	6,224,876	4136	0	594,289	0	511,365		511,365	(82,924)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCOJFXTO9	02/14/2023	02/14/2024	1,420	5,873,305	4136	0	560,724	0	482,484		482,484	(78,241)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCOJFXTO9	09/07/2022	09/07/2023	587	2,336,184	3980	42,751	0	0	117		117	(3,171)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	12/14/2022	12/14/2023	7,268	29,037,986	3995	3,128,401	0	0	2,830,916		2,830,916	511,197	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBGS1CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2022	04/21/2023	58,505	257,051,078	4394	24,091,879	0	0	69,256		69,256	(1,092,001)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPF6FNF3BB653	04/28/2022	04/28/2023	10,125	43,410,938	4288	4,237,842	0	0	125,456		125,456	(268,390)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBX	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	03/28/2023	03/28/2024	1,669	6,628,050	3971	0	360,571	0	496,971		496,971	136,400	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6V0ZCB8VD91ULB80	02/07/2023	02/07/2024	359	1,494,876	4164	0	8,221	0	1,131		1,131	(7,090)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	09/07/2022	09/07/2023	540	2,149,130	3980	88,760	0	0	34,126		34,126	3,064	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6V0ZCB8VD91ULB80	09/07/2022	09/07/2023	839	3,339,111	3980	24,373	0	0	0		0	(44)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	14,253	51,069,497	3583	6,129,541	0	0	9,430,721		9,430,721	1,913,286	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOAY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/06/2022	05/05/2023	466	1,921,476	4123	114,906	0	0	0		0	(61)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBGS1FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	1,288	5,066,889	3934	560,016	0	0	550,575		550,575	102,716	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	256	1,016,645	3971	0	48,945	0	51,021		51,021	2,076	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	561	2,105,293	3753	37,054	0	0	78,486		78,486	50,191	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBGS1CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	812	3,294,617	4057	262,617	0	0	117,910		117,910	15,552	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/21/2023	03/21/2024	354	1,417,016	4003	0	41,838	0	46,754		46,754	4,915	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOBA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/07/2023	03/07/2024	385	1,534,752	3986	0	81,343	0	100,732		100,732	19,390	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	3,568	13,635,290	3822	1,421,458	0	0	1,344,890		1,344,890	318,794	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/07/2022	12/07/2023	350	1,376,872	3934	70,037	0	0	66,850		66,850	14,981	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SCTMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFX1U08231	04/07/2022	04/06/2023	594	2,673,125	4500	80,156	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	04/14/2022	04/14/2023	589	2,587,236	4393	28,720	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPFQFNF3BB653	06/14/2022	06/14/2023	489	1,826,650	3735	32,177	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	02/07/2023	02/07/2024	578	2,406,792	4164	0	112,878	0	68,605		68,605	(44,273)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	12/07/2022	12/07/2023	782	3,076,325	3934	40,179	0	0	18,171		18,171	1,825	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	08/26/2022	08/28/2023	5,211	21,144,466	4058	2,229,133	0	0	1,349,503		1,349,503	255,083	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	06/07/2022	06/07/2023	408	1,697,557	4161	94,725	0	0	0		0	(204)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	03/07/2023	03/07/2024	2,113	8,423,200	3986	0	828,009	0	954,542		954,542	126,534	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	09/28/2022	09/28/2023	3,398	12,637,298	3719	1,451,710	0	0	1,834,120		1,834,120	383,688	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/07/2023	03/07/2024	1,062	4,233,525	3986	0	55,056	0	62,264		62,264	7,208	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	2,465	9,810,380	3980	1,032,067	0	0	796,363		796,363	161,535	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale RBC Capital Markets 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	5,427	20,739,552	3822	2,162,066	0	0	2,045,605		2,045,605	484,892	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	07/28/2022	07/28/2023	588	2,394,589	4072	61,664	0	0	0		0	(1,726)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	07/28/2022	07/28/2023	6,761	27,533,699	4072	2,712,554	0	0	1,479,074		1,479,074	267,611	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	81,158	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJPFQFNF3BB653	04/28/2022	04/28/2023	2,375	10,182,813	4288	994,062	0	0	29,428		29,428	(62,956)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBR	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1GC71XBU11	01/06/2023	01/05/2024	325	1,265,901	3895	0	72,537	0	89,744		89,744	17,208	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	12/14/2022	12/14/2023	1,588	6,344,568	3995	683,531	0	0	618,533		618,533	111,693	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/21/2022	11/21/2023	482	1,903,871	3950	34,999	0	0	47,492		47,492	32,229	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	11/14/2022	11/14/2023	17,997	71,218,628	3957	7,973,677	0	0	7,090,376		7,090,376	1,349,092	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2023	02/14/2024	533	2,204,557	4136	0	59,731	0	26,286		26,286	(33,445)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	919	3,775,197	4108	323,150	0	0	273,801		273,801	47,058	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1GC71XBU11	02/14/2023	02/14/2024	296	1,224,294	4136	0	63,051	0	41,921		41,921	(21,130)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	06/14/2022	06/14/2023	11,312	42,255,750	3735	4,626,755	0	0	4,925,569		4,925,569	1,214,432	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/06/2022	05/05/2023	487	2,008,067	4123	66,606	0	0	0		0	(84)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	10/07/2022	10/06/2023	5,993	21,812,482	3640	2,547,765	0	0	3,657,362		3,657,362	752,841	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ER	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/14/2022	10/13/2023	5,604	20,079,524	3583	2,410,015	0	0	3,707,975		3,707,975	752,267	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/07/2023	02/07/2024	571	2,377,644	4164	0	36,164	0	14,400		14,400	(21,764)	0	0	0	0	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBMOCE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2023	03/07/2024	532	2,120,749	3986	0	37,316	0	44,156		44,156	6,840	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOKX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	11/07/2022	11/07/2023	1,415	5,386,622	3807	616,766	0	0	706,788		706,788	140,227	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	2,398,518	0	0	1,045,575		1,045,575	157,426	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	02/28/2023	02/28/2024	7,570	30,054,036	3970	0	2,953,827	0	3,464,774		3,464,774	510,947	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/21/2022	12/21/2023	7,822	30,337,158	3878	1,819,006	0	0	2,127,824		2,127,824	599,477	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	12/07/2022	12/07/2023	725	2,852,092	3934	33,995	0	0	14,165		14,165	845	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOKL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	05/20/2022	05/19/2023	6,983	27,243,197	3901	2,774,241	0	0	1,854,370		1,854,370	437,921	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	1,810,628	0	0	1,878,841		1,878,841	562,475	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	35,072	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	07/07/2022	07/07/2023	3,301	12,882,549	3903	1,320,309	0	0	1,060,186		1,060,186	239,776	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	07/21/2022	07/21/2023	281	1,123,705	3999	13,260	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	1,509	5,662,900	3753	669,921	0	0	798,083		798,083	162,224	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	01/20/2023	01/19/2024	1,670	6,634,259	3973	0	654,139	0	718,016		718,016	63,877	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	7,150,491	0	0	2,472,300		2,472,300	274,389	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	06/07/2022	06/07/2023	531	2,209,321	4161	68,929	0	0	0		0	(45)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	04/07/2022	04/06/2023	281	1,264,559	4500	6,323	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	06/28/2022	06/28/2023	325	1,242,004	3822	15,911	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	03/07/2023	03/07/2024	1,012	4,034,206	3986	0	41,557	0	48,617		48,617	7,059	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BX4R0TD8PU41	03/14/2023	03/14/2024	20,882	81,842,614	3919	0	7,973,827	0	10,485,442		10,485,442	2,511,615	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	07/07/2022	07/07/2023	5,139	20,055,564	3903	2,055,458	0	0	1,650,499		1,650,499	373,283	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSODB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	2,436	9,674,014	3971	0	942,927	0	1,157,373		1,157,373	214,446	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0TT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	07/21/2022	07/21/2023	8,201	32,795,389	3999	3,331,486	0	0	2,156,930		2,156,930	441,642	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	12/07/2022	12/07/2023	3,396	13,359,592	3934	1,476,564	0	0	1,451,672		1,451,672	270,826	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	07/07/2022	07/07/2023	496	1,935,700	3903	11,229	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G071XB011	11/14/2022	11/14/2023	357	1,412,738	3957	85,612	0	0	61,709		61,709	16,739	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	02/07/2023	02/07/2024	454	1,890,456	4164	0	78,032	0	44,692		44,692	(33,340)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	01/06/2023	01/05/2024	548	2,134,504	3895	0	17,289	0	7,579		7,579	(9,710)	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	55,111	0	0	0		0	0	0	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)			
S&P 500 OTC Call Option 9SUBSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	1,694	6,727,331	3971	0	655,713	0	804,840		804,840	149,126	0	0	0	0	0	0001			
S&P 500 OTC Call Option 9SUBMOBS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/21/2022	12/21/2023	477	1,850,016	3878	50,310	0	0	88,170		88,170	49,517	0	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	86,053	0	0	0		0	0	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCSTEX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	3,866	15,081,498	3901	1,708,446	0	0	1,629,267		1,629,267	322,490	0	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSOSL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	04/28/2022	04/28/2023	5,850	25,081,875	4288	2,448,531	0	0	72,486		72,486	(155,070)	0	0	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	3,278,320	0	0	1,133,487		1,133,487	125,800	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBAOBT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XBU11	02/07/2023	02/07/2024	434	1,807,176	4164	0	91,262	0	51,515		51,515	(39,747)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	8,018	31,670,619	3950	3,526,276	0	0	3,245,690		3,245,690	613,830	0	0	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	6,609,736	0	0	5,436,537		5,436,537	1,115,630	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/07/2022	10/06/2023	586	2,132,841	3640	57,601	0	0	91,182		91,182	22,074	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS000	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/21/2022	11/21/2023	5,252	20,745,085	3950	2,312,856	0	0	2,126,012		2,126,012	402,075	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRS01Z	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XBU11	04/07/2022	04/06/2023	1,352	6,084,284	4500	545,957	0	0	0		0	(10,377)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFT09	08/05/2022	08/07/2023	546	2,263,274	4145	123,800	0	0	421		421	(4,465)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	09/28/2022	09/28/2023	5,488	20,410,092	3719	2,344,610	0	0	2,962,227		2,962,227	619,683	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS01N	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	01/27/2023	01/26/2024	6,033	24,557,688	4071	0	2,238,814	0	2,225,384		2,225,384	(13,431)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF0AS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFT09	11/14/2022	11/14/2023	481	1,903,437	3957	27,006	0	0	19,641		19,641	7,336	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRS0JT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XBU11	03/14/2023	03/14/2024	1,018	4,029,733	3958	0	364,178	0	483,679		483,679	119,501	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0XJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	03/28/2023	03/28/2024	5,241	20,813,426	3971	0	2,028,686	0	2,490,062		2,490,062	461,377	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/07/2022	11/07/2023	1,321	5,028,783	3807	575,793	0	0	659,835		659,835	130,911	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	56,729	239,877,442	4228	24,149,564	0	0	8,349,770		8,349,770	926,702	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNF3BB653	12/28/2022	12/28/2023	614	2,322,897	3783	29,503	0	0	29,105		29,105	7,738	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMLJYJLNL8C3868	09/21/2022	09/21/2023	5,604	21,238,768	3790	2,385,043	0	0	2,678,776		2,678,776	565,016	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Int 4PQUHNSJPF6FNF3BB653	06/07/2022	06/07/2023	1,027	4,273,018	4161	45,741	0	0	0		0	0	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRS0JR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XBU11	01/20/2023	01/19/2024	919	3,796,858	4132	0	273,081	0	298,743		298,743	25,662	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/07/2022	07/07/2023	517	2,017,655	3903	41,571	0	0	0		0	(725)	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/28/2022	07/28/2023	7,227	29,431,452	4072	2,899,516	0	0	1,581,019		1,581,019	286,056	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	6,899	26,913,413	3901	3,048,777	0	0	2,907,478		2,907,478	575,493	0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG0EIV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BX4R0TD8PU41	04/07/2022	04/06/2023	4,511	20,300,447	4500	1,821,607	0	0	0		0	(34,622)	0	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SBCS1GF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	2,207	8,596,442	3895	0	889,251	0	1,048,595		1,048,595	159,343	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOB1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.05/13/2022	.05/12/2023	568	2,285,570	4024	32,930	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XB11	.01/06/2023	.01/05/2024	378	1,472,340	3895	0	82,011	0	82,504		82,504	493	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/28/2022	.10/27/2023	2,058	8,028,381	3901	909,463	0	0	867,313		867,313	171,672	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/21/2023	6,648	28,110,935	4228	1,532,630	0	0	1,526		1,526	(29,652)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0B1	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XB11	.07/07/2022	.07/07/2023	553	2,158,149	3903	125,172	0	0	54,118		54,118	16,767	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOST	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.05/06/2022	.05/05/2023	5,227	21,552,698	4123	2,183,609	0	0	431,018		431,018	(29,151)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/21/2023	.02/21/2024	1,415	5,656,236	3997	0	569,014	0	615,138		615,138	46,124	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/28/2022	.10/27/2023	2,470	9,635,618	3901	1,091,532	0	0	1,040,944		1,040,944	206,040	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/13/2022	.05/12/2023	323	1,299,716	4024	77,620	0	0	0		0	(1,205)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.01/20/2023	.01/19/2024	431	1,712,195	3973	0	31,712	0	41,151		41,151	9,439	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/14/2022	.10/13/2023	8,744	31,330,364	3583	3,760,381	0	0	5,785,605		5,785,605	1,173,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V91ULB80	.01/13/2023	.01/12/2024	214	855,805	3999	0	45,272	0	43,698		43,698	(1,574)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/06/2023	.01/05/2024	5,238	20,402,429	3895	0	2,110,511	0	2,488,690		2,488,690	378,179	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/06/2023	.01/05/2024	528	2,056,602	3895	0	27,150	0	17,197		17,197	(9,953)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V91ULB80	.02/14/2023	.02/14/2024	13,952	57,707,286	4136	0	5,509,314	0	4,740,572		4,740,572	(768,742)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.11/21/2022	.11/21/2023	5,524	21,819,469	3950	2,429,427	0	0	2,236,117		2,236,117	422,898	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.05/20/2022	.05/19/2023	5,445	21,242,905	3901	2,163,217	0	0	1,445,947		1,445,947	341,469	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.12/07/2022	.12/07/2023	1,352	5,318,660	3934	84,584	0	0	48,769		48,769	8,534	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	2,681,568	0	0	2,537,123		2,537,123	601,402	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOB1	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8V91ULB80	.01/06/2023	.01/05/2024	306	1,191,894	3895	0	4,887	0	840		840	(4,047)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.04/14/2022	.04/14/2023	206	904,874	4393	45,533	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/20/2023	.01/19/2024	6,989	27,764,571	3973	0	1,475,378	0	1,607,292		1,607,292	131,914	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.06/14/2022	.06/14/2023	2,060	7,715,874	3746	830,609	0	0	878,887		878,887	216,424	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMAAZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IWFHX1UU8231	.03/14/2023	.03/14/2024	266	1,042,531	3919	0	43,104	0	48,776		48,776	5,673	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/21/2022	.11/21/2023	7,211	28,483,017	3950	1,748,884	0	0	1,337,889		1,337,889	362,109	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.05/20/2022	.05/19/2023	55,634	217,048,262	3901	22,102,554	0	0	14,773,884		14,773,884	3,488,946	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.12/28/2022	.12/28/2023	7,349	27,802,884	3783	3,076,048	0	0	4,058,868		4,058,868	759,676	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SBCS1EZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	10/28/2022	10/27/2023	6,478	25,271,067	3901	2,862,731	0	0	2,730,054		2,730,054	540,375	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBQ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI	12/28/2022	12/28/2023	1,508	5,705,096	3783	346,297	0	0	541,101		541,101	150,452	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	5,651	21,378,976	3783	2,365,322	0	0	3,121,059		3,121,059	584,151	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2022	09/21/2023	2,402	9,103,412	3790	1,022,283	0	0	1,148,184		1,148,184	242,178	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB	01/13/2023	01/12/2024	5,085	20,335,373	3999	0	1,975,982	0	2,070,904		2,070,904	94,922	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCL	Fixed Annuity Hedge	N/A	Equity/Index	Int	08/05/2022	08/07/2023	368	1,525,430	4145	8,541	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/28/2023	03/28/2024	6,352	25,225,507	3971	0	2,458,732	0	3,017,912		3,017,912	559,180	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOJBK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	502	2,088,661	4161	28,176	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SLSOJD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	3,559	14,133,750	3971	0	1,377,617	0	1,690,924		1,690,924	313,306	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJX	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI	03/14/2023	03/14/2024	1,940	7,603,423	3919	0	740,792	0	974,129		974,129	233,337	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAODX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/12/2022	08/14/2023	432	1,849,025	4280	97,442	0	0	16		16	(928)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	5,235	19,053,620	3640	2,225,521	0	0	3,194,776		3,194,776	657,621	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	5,291	20,899,133	3950	2,326,955	0	0	2,141,799		2,141,799	405,060	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2022	07/28/2023	4,964	20,215,543	4072	1,991,587	0	0	1,085,953		1,085,953	196,483	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAW	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/27/2022	05/26/2023	530	2,203,867	4158	43,448	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/07/2022	10/06/2023	567	2,063,687	3640	29,118	0	0	34,140		34,140	7,148	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCO	Fixed Annuity Hedge	N/A	Equity/Index	Int	10/07/2022	10/06/2023	531	1,932,659	3640	8,501	0	0	2,768		2,768	(2,411)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2022	11/07/2023	1,448	5,512,246	3807	47,408	0	0	23,872		23,872	(367)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKT	Fixed Annuity Hedge	N/A	Equity/Index	Int	09/21/2022	09/21/2023	5,348	20,268,546	3790	2,276,091	0	0	2,556,405		2,556,405	539,205	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/05/2022	08/07/2023	569	2,358,613	4145	40,838	0	0	0		0	(39)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOJX	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/21/2023	03/21/2024	8,364	33,480,005	4003	0	3,246,828	0	3,759,338		3,759,338	512,510	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI	03/21/2023	03/21/2024	1,152	4,795,753	4163	0	343,081	0	399,119		399,119	56,038	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2022	10/27/2023	6,022	23,492,183	3901	2,661,217	0	0	2,537,880		2,537,880	502,337	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOLD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	5,999	24,341,902	4058	2,566,220	0	0	1,553,572		1,553,572	293,657	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	522	2,171,875	4161	21,924	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/06/2023	01/05/2024	616	2,399,369	3895	0	58,019	0	47,333		47,333	(10,686)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2023	03/07/2024	5,170	20,609,533	3986	0	2,025,937	0	2,335,534		2,335,534	309,597	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	07/14/2022	07/14/2023	5,490	20,809,186	3790	2,213,390	0	0	2,295,135		2,295,135	535,152	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SMSSOVB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/06/2023	.01/05/2024	3,530	13,749,632	.3895	0	1,422,319	0	1,677,181		1,677,181	254,863	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1DJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	1,225	5,077,858	.4145	.510,279	0	0	222,444		222,444	33,492	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSMOCM	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLNC3868	.10/07/2022	.10/06/2023	1,323	4,815,270	.3640	50,565	0	0	47,964		47,964	6,840	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.05/27/2022	.05/26/2023	5,746	23,893,247	.4158	2,306,883	0	0	528,548		528,548	(7,046)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOJF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.09/07/2022	.09/07/2023	6,174	24,571,717	.3980	2,584,982	0	0	1,994,622		1,994,622	404,590	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBSOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.10/21/2022	.10/20/2023	8,123	30,483,588	.3753	3,610,526	0	0	4,296,108		4,296,108	873,258	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCAOBL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	.04/28/2022	.04/28/2023	861	3,691,538	.4288	203,592	0	0	0		0	0	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.08/19/2022	.08/21/2023	404	1,708,306	.4228	22,038	0	0	0		0	0	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOKA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.03/21/2023	.03/21/2024	1,648	6,596,730	.4003	0	649,778	0	740,721		740,721	90,943	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	45,203	0	0	0		0	0	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBSOLF	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLNC3868	.11/28/2022	.11/28/2023	7,444	29,507,569	.3964	3,277,284	0	0	2,973,728		2,973,728	554,935	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.01/13/2023	.01/12/2024	1,893	7,570,277	.3999	0	735,602	0	770,938		770,938	35,337	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOVR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/27/2023	.01/26/2024	4,353	17,719,148	.4071	0	1,615,375	0	1,605,684		1,605,684	(9,691)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOBK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.11/07/2022	.11/07/2023	648	2,466,806	.3807	81,850	0	0	104,167		104,167	24,914	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOBV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.02/07/2023	.02/07/2024	404	1,682,256	.4164	0	42,345	0	21,294		21,294	(21,050)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOBE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.09/28/2022	.09/28/2023	467	1,736,792	.3719	43,291	0	0	39,460		39,460	4,681	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.07/07/2022	.07/07/2023	1,741	6,794,461	.3903	106,701	0	0	0		0	(237)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGSOJF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROT8PU41	.12/21/2022	.12/21/2023	974	3,928,707	.4034	326,767	0	0	359,074		359,074	63,034	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.05/27/2022	.05/26/2023	5,046	20,982,479	.4158	2,025,849	0	0	464,159		464,159	(6,187)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.12/14/2022	.12/14/2023	535	2,137,496	.3995	54,713	0	0	37,362		37,362	14,568	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBAOBK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.07/28/2022	.07/28/2023	1,371	5,583,302	.4072	302,895	0	0	7,181		7,181	(16,683)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.09/28/2022	.09/28/2023	7,984	29,692,815	.3719	3,410,964	0	0	4,309,480		4,309,480	901,521	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOTH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.06/07/2022	.06/07/2023	5,057	21,040,559	.4161	2,051,326	0	0	534,253		534,253	19,533	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOVP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/27/2023	.01/26/2024	5,178	21,077,360	.4071	0	1,921,528	0	1,910,001		1,910,001	(11,527)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOJD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.07/07/2022	.07/07/2023	6,598	25,749,487	.3903	2,639,018	0	0	2,119,088		2,119,088	479,261	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.09/21/2022	.09/21/2023	721	2,732,540	.3790	50,566	0	0	77,398		77,398	51,849	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSMOCR	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYJYLNC3868	.02/07/2023	.02/07/2024	1,229	5,117,556	.4164	0	45,529	0	11,238		11,238	(34,291)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	.02/07/2023	.02/07/2024	2,760	11,492,640	.4164	0	1,070,404	0	876,809		876,809	(193,595)	0	0	0	0		0001	

STATEMENT AS OF MARCH 31, 2023 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 9SCMOCN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	622	2,263,869	3640	21,509	0	0	18,834		18,834	2,033	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	09/07/2022	09/07/2023	1,159	4,612,669	3980	57,197	0	0	0		0	(1,226)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	07/14/2022	07/14/2023	416	1,576,798	3790	25,673	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSDP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	4,158	17,235,700	4145	1,732,032	0	0	755,037		755,037	113,682	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	07/21/2022	07/21/2023	346	1,383,637	3999	35,282	0	0	1,025		1,025	130	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/28/2023	02/28/2024	1,324	5,256,479	3970	0	280,383	0	351,154		351,154	70,771	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	02/14/2023	02/14/2024	3,613	14,943,838	4136	0	1,426,688	0	1,227,615		1,227,615	(199,073)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	08/26/2022	08/26/2023	5,764	23,388,352	4058	2,465,693	0	0	1,492,714		1,492,714	282,153	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOBH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	04/28/2022	04/28/2023	408	1,749,300	4288	24,839	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	11/07/2022	11/07/2023	863	3,285,268	3807	46,665	0	0	42,161		42,161	8,592	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	10/14/2022	10/13/2023	319	1,142,999	3583	39,980	0	0	56,742		56,742	21,113	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	11/07/2022	11/07/2023	533	2,029,024	3807	91,430	0	0	122,254		122,254	28,742	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	17,602	69,526,844	3950	7,741,270	0	0	7,125,297		7,125,297	1,347,547	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	08/19/2022	08/21/2023	261	1,103,633	4228	39,772	0	0	3,397		3,397	1,386	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADOV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	05/27/2022	05/26/2023	1,063	4,420,209	4158	248,412	0	0	0		0	(371)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPFMYMCFX09	06/21/2022	06/21/2023	62,309	234,580,300	3765	24,851,135	0	0	25,992,453		25,992,453	6,307,393	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	12/14/2022	12/14/2023	1,979	7,906,738	3995	851,831	0	0	770,829		770,829	139,194	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0T8PU41	06/28/2022	06/28/2023	6,839	26,135,580	3822	2,724,594	0	0	2,577,831		2,577,831	611,052	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	10/07/2022	10/06/2023	5,509	20,050,887	3640	2,342,005	0	0	3,361,990		3,361,990	692,041	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	03/14/2023	03/14/2024	1,320	5,173,463	3919	0	504,044	0	662,809		662,809	159,765	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/20/2022	05/19/2023	5,647	22,030,980	3901	2,243,468	0	0	1,499,589		1,499,589	354,137	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	905	3,765,415	4161	21,829	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/07/2023	03/07/2024	529	2,108,790	3986	0	99,065	0	104,430		104,430	5,365	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	04/07/2022	04/06/2023	578	2,601,121	4500	48,899	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/28/2022	11/28/2023	5,290	20,969,243	3964	2,328,967	0	0	2,113,248		2,113,248	394,359	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2022	09/21/2023	4,315	16,353,548	3790	1,836,449	0	0	2,062,620		2,062,620	435,054	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	12/14/2022	12/14/2023	14,426	57,636,486	3995	6,209,454	0	0	5,618,987		5,618,987	1,014,658	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	01/13/2023	01/12/2024	3,008	12,029,263	3999	0	1,168,880	0	1,225,030		1,225,030	56,150	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SBCS1CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/13/2022	05/12/2023	1,830	7,384,343	4035	726,716	0	0	276,545		276,545	40,033	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2022	12/14/2023	5,070	20,256,272	3995	2,182,305	0	0	1,974,786		1,974,786	356,600	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	08/19/2022	08/21/2023	33,304	140,825,298	4228	14,177,529	0	0	4,901,915		4,901,915	544,041	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSDA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	1,506	5,875,448	3901	615,743	0	0	399,926		399,926	94,445	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	6,509	25,710,159	3950	2,862,625	0	0	2,634,846		2,634,846	498,306	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	33,257	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	04/14/2022	04/14/2023	9,809	43,086,915	4393	3,984,695	0	0	2,500		2,500	(167,460)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6V0ZCB8VD91ULB80	05/06/2022	05/05/2023	1,185	4,886,158	4123	69,405	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBL	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB011	09/28/2022	09/28/2023	1,510	5,615,750	3719	369,512	0	0	477,151		477,151	137,415	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUH3JPF6FNF3BB653	12/14/2022	12/14/2023	5,903	23,584,374	3995	2,540,857	0	0	2,299,243		2,299,243	415,190	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBN	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB011	10/14/2022	10/13/2023	441	1,580,134	3583	109,503	0	0	205,559		205,559	52,970	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	7,608	29,681,547	3901	1,849,124	0	0	500,126		500,126	159,709	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOUV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	11/21/2022	11/21/2023	5,529	21,839,218	3950	2,431,626	0	0	2,238,141		2,238,141	423,281	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	02/07/2023	02/07/2024	1,941	8,082,324	4164	0	752,773	0	0	616,626		616,626	(136,148)	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	1,121,893	0	0	1,417,422		1,417,422	296,517	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	02/07/2023	02/07/2024	1,423	5,925,372	4164	0	551,879	0	0	452,065		452,065	(99,814)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/07/2022	09/07/2023	531	2,113,311	3980	31,913	0	0	0		0	(1,359)	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	1,580,370	0	0	311,946		311,946	(21,098)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	3,501	1,126,447	321.75	23,880	0	0	24,039		24,039	3,420	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2022	06/14/2023	1,724	568,730	329.89	12,224	0	0	2,700		2,700	(502)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	2,798	923,032	329.89	30,582	0	0	4,382		4,382	(815)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/13/2023	01/12/2024	105,068	34,354,084	326.97	0	724,873	0	0	544,560		544,560	(180,313)	0	0	0	0	0001	
US Pacesetter Option 9USGSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/14/2022	11/14/2023	52,810	17,124,699	324.27	363,047	0	0	309,748		309,748	41,170	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	49,482	16,150,430	326.39	0	340,773	0	0	281,593		281,593	(59,180)	0	0	0	0	0001	
US Pacesetter Option 9USGSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	65,163	20,966,195	321.75	444,484	0	0	447,439		447,439	63,660	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	39,199	12,955,270	330.5	275,946	0	0	105,489		105,489	5,144	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2022	12/14/2023	34,222	11,141,657	325.57	236,200	0	0	189,343		189,343	24,653	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	43,749	14,118,240	322.71	0	299,309	0	0	332,119		332,119	32,811	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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)		
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	138,725	0	0	30,634		30,634	(5,695)	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/13/2023	.01/12/2024	3,005	982,545	326.97	0	20,733	0	15,575		15,575	(5,158)	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	228,906	0	0	40,781		40,781	(7,093)	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0A0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2022	.09/14/2023	3,947	1,304,484	330.5	27,788	0	0	10,622		10,622	518	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	98,858	0	0	339		339	(3,012)	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	35,128	0	0	0		0	(396)	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	51,895	0	0	7,025		7,025	(1,222)	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	315,926	0	0	33,527		33,527	(8,115)	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.02/14/2023	.02/14/2024	2,094	683,461	326.39	0	13,264	0	11,917		11,917	(1,348)	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	2,147	0	0	383		383	(67)	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/14/2023	.03/14/2024	1,844	595,077	322.71	0	11,629	0	13,999		13,999	2,370	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/14/2022	.11/14/2023	1,408	456,572	324.27	9,677	0	0	8,258		8,258	1,098	0	0	0	0	0	0001		
US Pacesetter Option 9USGS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2022	.12/14/2023	4,992	1,625,245	325.57	31,678	0	0	27,620		27,620	3,596	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	1,923	0	0	221		221	(54)	0	0	0	0	0	0001		
CASH MARGIN					03/31/2023	03/31/2023				858,561			858,561		858,561									
0019999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants									1,129,355,873	343,710,640	0	1,263,328,359	XXX	1,263,328,359	211,592,078	0	0	0	0	0	XXX	XXX	
0079999999	Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									1,129,355,873	343,710,640	0	1,263,328,359	XXX	1,263,328,359	211,592,078	0	0	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									1,129,355,873	343,710,640	0	1,263,328,359	XXX	1,263,328,359	211,592,078	0	0	0	0	0	0	XXX	XXX
0449999999	Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999	Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999	Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0499999999	Total Purchased Options									1,129,355,873	343,710,640	0	1,263,328,359	XXX	1,263,328,359	211,592,078	0	0	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9CCS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.08/12/2022	.08/14/2023	13,713	3,882,973	283.16	(8,313)	0	0	(115)		(115)	34	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.09/14/2022	.09/14/2023	11,978	3,305,688	275.98	(6,683)	0	0	(1,528)		(1,528)	(475)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.03/14/2023	.03/14/2024	46,194	12,180,896	263.69	0	(49,819)	0	(125,903)		(125,903)	(76,084)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.03/14/2023	.03/14/2024	13,118	3,477,188	265.07	0	(11,516)	0	(31,057)		(31,057)	(19,541)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.02/14/2023	.02/14/2024	28,762	7,703,902	267.85	0	(16,121)	0	(45,901)		(45,901)	(29,780)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKGMJYYYJLN8C3868	.05/13/2022	.05/12/2023	15,945	4,464,122	279.97	(12,960)	0	0	0		0	22	0	0	0	0	0	0001		

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STATEMENT AS OF MARCH 31, 2023 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 9CCSSOGC ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	18,625	4,946,055	265.56	(16,375)	0	0	(22,830)		(22,830)	(10,430)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSSOGN ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	8,531	2,273,341	266.48	(6,516)	0	0	(10,949)		(10,949)	(4,988)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFP ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	26,847	7,493,803	279.13	(21,611)	0	0	(248)		(248)	153	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFU ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	22,564	6,356,053	281.69	(18,642)	0	0	(300)		(300)	51	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFI ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	11,218	3,137,787	279.71	(6,901)	0	0	(12)		(12)	50	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGE ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	7,052	1,862,292	264.08	(7,617)	0	0	(10,772)		(10,772)	(4,966)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEF ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	12,357	3,507,411	283.84	(14,798)	0	0	0		0	0	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFG ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	2,040	573,199	280.98	(929)	0	0	(1)		(1)	6	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOEW ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	17,980	5,129,694	285.3	(17,884)	0	0	0		0	0	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFG ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	7,566	2,016,188	266.48	0	(5,581)	0	(14,135)		(14,135)	(8,554)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFN ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	12,778	3,585,379	280.59	(7,911)	0	0	(69)		(69)	61	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFB ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	12,437	3,499,896	281.41	(7,646)	0	0	0		0	10	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGS ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	50,235	13,497,140	268.68	(55,204)	0	0	(55,403)		(55,403)	(25,012)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	12,237	3,305,091	270.09	(10,944)	0	0	(11,078)		(11,078)	(4,972)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFZ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,616	2,640,073	274.55	(7,373)	0	0	(1,689)		(1,689)	(575)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGL ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	12,236	3,277,780	267.88	(6,869)	0	0	(12,837)		(12,837)	(5,808)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGZ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	36,356	9,771,402	268.77	0	(32,360)	0	(45,486)		(45,486)	(13,126)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOFK ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	7,373	2,051,758	278.28	(5,937)	0	0	(16)		(16)	47	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHB ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	26,904	7,193,322	267.37	0	(28,736)	0	(40,166)		(40,166)	(11,429)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	58	59,540	1027	(421,196)	0	0	(317,196)		(317,196)	63,470	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	45	45,173	1004	(264,240)	0	0	(233,001)		(233,001)	39,559	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2022	11/21/2023	47	47,129	1003	(287,076)	0	0	(297,702)		(297,702)	37,593	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	42	49,171	1171	(249,119)	0	0	(2)		(2)	14,565	0	0	0	0	0	0	0001	
MSCI Emerging Markets SMRBSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	02/21/2023	02/21/2024	4,803	5,147,951	1072	0	(244,407)	0	(206,164)		(206,164)	38,242	0	0	0	0	0	0	0001	
MSCI Emerging Markets SMCSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	4,713	5,260,321	1116	0	(249,328)	0	(116,270)		(116,270)	133,058	0	0	0	0	0	0	0001	
MSCI Emerging Markets SMRBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	10/21/2022	10/20/2023	5,294	4,932,579	931.73	(328,906)	0	0	(554,041)		(554,041)	(1,335)	0	0	0	0	0	0	0001	
MSCI Emerging Markets SMMSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3BB653	07/21/2022	07/21/2023	5,297	5,653,329	1067	(314,851)	0	0	(68,977)		(68,977)	83,386	0	0	0	0	0	0	0001	
MSCI Emerging Markets SMMSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6NF3BB653	05/20/2022	05/19/2023	4,671	5,208,772	1115	(300,076)	0	0	(3,494)		(3,494)	45,169	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

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MSCI Emerging Markets 9MIFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFX09	06/21/2022	06/21/2023	4,096	4,484,628	1095	(276,503)	0	0	(18,198)		(18,198)	56,536	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFNF3BB653	08/19/2022	08/21/2023	4,573	4,931,843	1078	(253,452)	0	0	(69,559)		(69,559)	66,463	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XB11	03/21/2023	03/21/2024	5,503	5,645,418	1026	0	(280,185)	0	(375,797)		(375,797)	(95,612)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOEH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	34	61,411	1806	0	(571,200)	0	(617,534)		(617,534)	(46,334)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	34	65,615	1930	(679,660)	0	0	(182,117)		(182,117)	111,076	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	27	56,098	2078	(514,593)	0	0	(34,849)		(34,849)	66,587	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	22	44,013	2001	(431,568)	0	0	(63,307)		(63,307)	67,792	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	52	90,299	1737	(977,080)	0	0	(633,613)		(633,613)	143,993	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	22	40,250	1830	0	(402,688)	0	(326,992)		(326,992)	75,696	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	14	26,964	1926	0	(257,600)	0	(158,434)		(158,434)	99,166	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	28	52,399	1871	(527,706)	0	0	(233,496)		(233,496)	87,540	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	28	49,866	1781	(518,644)	0	0	(422,930)		(422,930)	67,345	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	19	38,225	2012	0	(342,190)	0	(141,118)		(141,118)	201,072	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOEL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	46	81,702	1776	0	(816,362)	0	(934,638)		(934,638)	(118,276)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOED	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	42	82,934	1975	0	(801,906)	0	(379,740)		(379,740)	422,166	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	32	59,252	1852	(646,976)	0	0	(373,908)		(373,908)	90,221	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	28	57,400	2050	(518,689)	0	0	0		0	27,059	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	27	51,831	1920	(482,058)	0	0	(121,342)		(121,342)	92,394	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	34	59,175	1740	(669,547)	0	0	(584,862)		(584,862)	71,153	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	41	77,992	1902	(769,037)	0	0	(212,005)		(212,005)	140,667	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	31	59,487	1919	(620,031)	0	0	(267,850)		(267,850)	94,430	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	36	70,770	1966	(674,684)	0	0	(120,463)		(120,463)	117,395	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	28	50,817	1815	0	(285,040)	0	(499,901)		(499,901)	(214,861)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	36	66,989	1861	(744,516)	0	0	(429,186)		(429,186)	101,671	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	30	53,980	1799	(571,440)	0	0	(385,881)		(385,881)	79,014	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOBT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	23	46,688	2030	(433,488)	0	0	(457)		(457)	35,784	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	40	70,409	1760	(736,640)	0	0	(453,679)		(453,679)	115,319	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSODR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/28/2022	10/27/2023	32	60,041	1876	(703,648)	0	0	(321,501)		(321,501)	94,292	0	0	0	0	0	0001	

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Russell 2000 FLEX Call Option 9RWS0DB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	32	56,263	1758	(543,392)	0	0	(393,996)		(393,996)	86,689	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9RWS0EB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	28	56,159	2006	0	(485,912)	0	(219,556)		(219,556)	266,356	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	35	62,918	1798	0	(579,425)	0	(666,197)		(666,197)	(86,772)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	25	45,240	1810	(440,650)	0	0	(218,116)		(218,116)	81,352	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0BV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	30	58,675	1956	(557,430)	0	0	(43,011)		(43,011)	100,331	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	45	85,432	1898	(947,610)	0	0	(430,998)		(430,998)	134,654	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	35	67,169	1919	0	(663,635)	0	(367,764)		(367,764)	295,871	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	28	57,683	2060	(492,072)	0	0	(22)		(22)	28,962	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	30,391	1899	0	(290,448)	0	(186,109)		(186,109)	104,339	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	32	56,906	1778	(558,432)	0	0	(325,021)		(325,021)	98,306	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	41	78,333	1911	(781,424)	0	0	(82,620)		(82,620)	154,423	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	31	59,877	1932	(556,484)	0	0	(46,728)		(46,728)	110,616	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	21	40,309	1919	0	(368,256)	0	(252,576)		(252,576)	115,680	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0EF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	32	58,652	1833	0	(491,104)	0	(533,018)		(533,018)	(41,914)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	48	97,827	2038	(899,376)	0	0	(86)		(86)	61,668	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	28	54,552	1948	(531,412)	0	0	(131,082)		(131,082)	90,994	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	37	76,078	2056	(747,733)	0	0	(58,903)		(58,903)	98,371	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0BX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	30	51,858	1729	(529,770)	0	0	(394,617)		(394,617)	77,667	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2022	12/07/2023	35	64,494	1843	(482,510)	0	0	(461,961)		(461,961)	95,279	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	54	93,939	1740	(971,460)	0	0	(733,415)		(733,415)	135,380	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	33	57,925	1755	(586,905)	0	0	(358,647)		(358,647)	99,015	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0DV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	04/28/2022	04/28/2023	4,684	9,091,457	1941	(902,308)	0	0	(18,487)		(18,487)	153,559	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	11/28/2022	11/28/2023	3,247	6,102,672	1879	(644,074)	0	0	(356,161)		(356,161)	94,359	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/14/2022	09/14/2023	3,414	6,393,261	1873	(681,480)	0	0	(292,782)		(292,782)	105,484	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0EF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/21/2022	12/21/2023	2,287	4,149,601	1814	(433,044)	0	0	(348,677)		(348,677)	58,337	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0EB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	3,381	5,857,143	1732	(657,138)	0	0	(608,358)		(608,358)	67,940	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/28/2023	02/28/2024	3,218	6,254,698	1944	0	(574,052)	0	(344,844)		(344,844)	229,208	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBS0EF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,639	6,416,831	1763	(675,652)	0	0	(674,720)		(674,720)	81,042	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9RBCSOET	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	4,620	8,579,571	1857	(900,703)	0	0	(584,981)		(584,981)	128,587	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFGFNF3BB653	10/28/2022	10/27/2023	2,984	5,642,386	1891	(623,929)	0	0	(278,612)		(278,612)	89,358	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOZ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	09/28/2022	09/28/2023	3,282	5,769,034	1758	(632,293)	0	0	(516,707)		(516,707)	74,357	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFGFNF3BB653	09/28/2022	09/28/2023	3,875	6,749,591	1742	(780,018)	0	0	(650,850)		(650,850)	82,290	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODT	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/28/2022	04/28/2023	2,716	5,323,713	1960	(496,112)	0	0	(7,145)		(7,145)	78,860	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/28/2023	02/28/2024	2,929	5,631,295	1923	0	(558,056)	0	(341,651)		(341,651)	216,405	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/13/2022	05/12/2023	5,100	9,296,229	1823	(914,598)	0	0	(232,554)		(232,554)	214,499	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOED	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	05/06/2022	05/05/2023	3,373	6,330,210	1877	(611,593)	0	0	(62,911)		(62,911)	142,919	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/27/2023	01/26/2024	3,330	6,449,810	1937	0	(591,699)	0	(336,488)		(336,488)	255,211	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RCSOER	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	3,350	6,300,379	1881	(611,266)	0	0	(383,417)		(383,417)	96,923	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFGFNF3BB653	11/21/2022	11/21/2023	2,422	4,546,167	1877	(504,329)	0	0	(263,367)		(263,367)	70,439	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSOED	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	10/14/2022	10/13/2023	4,078	6,996,665	1716	(827,597)	0	0	(780,256)		(780,256)	75,724	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFGFNF3BB653	01/13/2023	01/12/2024	2,828	5,506,766	1947	0	(485,115)	0	(262,088)		(262,088)	223,028	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBSODX	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	09/14/2022	09/14/2023	3,486	6,600,497	1893	(656,126)	0	0	(264,735)		(264,735)	109,608	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/20/2022	05/19/2023	2,539	4,600,922	1812	(445,756)	0	0	(142,843)		(142,843)	101,475	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,581	6,265,210	1750	(688,303)	0	0	(695,296)		(695,296)	76,040	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOER	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/21/2022	07/21/2023	2,562	4,813,819	1879	(459,536)	0	0	(149,921)		(149,921)	88,500	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/27/2023	01/26/2024	2,638	5,165,969	1958	0	(436,978)	0	(242,388)		(242,388)	194,590	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/13/2022	05/12/2023	3,035	5,591,472	1842	(512,991)	0	0	(109,622)		(109,622)	129,099	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	(2,116,359)	0	0	(2,130,035)		(2,130,035)	(501,309)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	19	79,090	4163	(590,045)	0	0	(395,508)		(395,508)	(63,703)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	46	193,589	4208	(1,506,132)	0	0	(622,178)		(622,178)	(61,060)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	398	1,639,330	4119	(13,432,898)	0	0	(7,208,259)		(7,208,259)	(1,120,672)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	13	56,171	4321	(399,263)	0	0	(15,725)		(15,725)	31,807	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	55	212,985	3872	(1,810,160)	0	0	(1,802,525)		(1,802,525)	(421,321)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	15	62,994	4200	0	(437,730)	0	(432,140)		(432,140)	5,590	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSOND	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	57	254,033	4457	(2,055,876)	0	0	(305)		(305)	68,426	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSONJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	74	307,202	4151	0	(1,388,092)	0	(2,616,714)		(2,616,714)	(1,228,622)	0	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 FLEX OPTION 9SIXS0FV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	60	241,638	4027	(2,295,660)	0	0	(1,776,954)		(1,776,954)	(346,426)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50MQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	81	323,123	3989	(2,186,109)	0	0	(1,920,970)		(1,920,970)	(395,646)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	54	210,821	3904	(1,828,818)	0	0	(1,766,441)		(1,766,441)	(396,224)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01N	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	31	125,770	4057	0	(1,045,041)	0	(1,238,375)		(1,238,375)	(193,334)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	16	64,641	4040	(627,440)	0	0	(555,540)		(555,540)	(99,828)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	38	153,629	4043	0	(1,173,484)	0	(1,590,163)		(1,590,163)	(416,679)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	395	1,787,561	4525	(13,159,101)	0	0	(5,421)		(5,421)	378,954	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	33	125,396	3800	(1,040,523)	0	0	(1,607,672)		(1,607,672)	(329,025)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	92	361,289	3927	(2,766,348)	0	0	(2,616,589)		(2,616,589)	(586,641)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	75	292,067	3894	(2,781,075)	0	0	(3,159,055)		(3,159,055)	(631,817)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	74	305,821	4133	(2,024,751)	0	0	(717,300)		(717,300)	(3,671)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	16	67,419	4214	(479,488)	0	0	(364,185)		(364,185)	(54,639)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	56	229,272	4094	0	(1,239,840)	0	(2,182,033)		(2,182,033)	(942,193)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	33	137,553	4168	(1,290,979)	0	0	(192,834)		(192,834)	48,941	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	37	154,070	4164	(1,301,290)	0	0	(594,000)		(594,000)	(78,586)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ER	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	36	138,159	3838	(1,351,584)	0	0	(1,366,317)		(1,366,317)	(315,142)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	22	83,716	3805	(1,003,706)	0	0	(1,073,886)		(1,073,886)	(217,785)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	17	76,089	4476	(486,983)	0	0	(82,117)		(82,117)	17,164	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	78	304,607	3905	(2,432,586)	0	0	(2,352,100)		(2,352,100)	(537,715)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	14	59,671	4262	0	(303,114)	0	(345,970)		(345,970)	(42,856)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	29	111,096	3831	(1,135,089)	0	0	(1,498,527)		(1,498,527)	(279,161)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	56	229,853	4105	(1,933,960)	0	0	(1,065,938)		(1,065,938)	(174,283)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	59	260,183	4410	(1,894,434)	0	0	(399,442)		(399,442)	35,451	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	55	220,540	4010	(1,851,383)	0	0	(987,514)		(987,514)	(176,792)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	36	156,351	4343	(1,380,600)	0	0	(312,280)		(312,280)	4,571	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	51	207,290	4065	0	(1,220,583)	0	(2,084,721)		(2,084,721)	(864,138)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	59	248,631	4214	(1,771,416)	0	0	(1,341,565)		(1,341,565)	(201,124)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	72	298,572	4147	0	(2,187,072)	0	(2,430,478)		(2,430,478)	(243,406)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	19	77,635	4086	(469,623)	0	0	(370,763)		(370,763)	(63,017)	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXFSDUD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	39	157,412	4036	0	(1,364,883)	0	(1,631,740)		(1,631,740)	(266,857)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	39	177,404	4549	(1,458,149)	0	0	0		0	22,701	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	50	205,424	4108	0	(1,630,750)	0	(1,808,558)		(1,808,558)	(177,808)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	15	64,493	4300	0	(331,350)	0	(371,935)		(371,935)	(40,585)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDPG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	195	773,401	3966	(6,001,710)	0	0	(6,736,907)		(6,736,907)	(1,359,817)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	205,302	4463	(1,699,800)	0	0	(1,669)		(1,669)	60,913	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	22	90,051	4093	0	(694,474)	0	(827,300)		(827,300)	(132,826)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	43	194,793	4530	(1,367,873)	0	0	(44)		(44)	34,475	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	13	53,880	4145	(343,824)	0	0	(195,682)		(195,682)	(24,575)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	33	151,759	4599	(1,135,677)	0	0	0		0	14,575	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	51	205,816	4036	(2,007,717)	0	0	(1,733,166)		(1,733,166)	(317,415)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	10	41,025	4102	0	(275,912)	0	(379,839)		(379,839)	(103,927)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	18	73,036	4058	(555,156)	0	0	(372,389)		(372,389)	(67,586)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	69	268,106	3886	(2,620,137)	0	0	(3,039,657)		(3,039,657)	(596,011)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	37	149,987	4054	0	(1,328,448)	0	(1,469,453)		(1,469,453)	(141,005)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	69	321,322	4657	(1,805,742)	0	0	(146)		(146)	33,999	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	71	321,776	4532	(2,338,824)	0	0	(883)		(883)	65,831	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDG6	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	89	344,683	3873	(3,398,376)	0	0	(3,889,851)		(3,889,851)	(781,802)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	13	53,591	4122	(440,100)	0	0	(294,368)		(294,368)	(50,720)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDUN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	94	392,751	4178	0	(1,619,432)	0	(3,169,247)		(3,169,247)	(1,549,815)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	24	100,892	4204	(600,192)	0	0	(626,021)		(626,021)	(93,563)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDID	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	67	283,606	4233	0	(2,277,665)	0	(1,884,364)		(1,884,364)	393,301	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	54	233,202	4319	(2,009,505)	0	0	(556,190)		(556,190)	(17,818)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	75	303,458	4046	(2,379,788)	0	0	(1,148,544)		(1,148,544)	(166,410)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	13	54,510	4193	(401,219)	0	0	(325,102)		(325,102)	(50,155)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	93	426,181	4583	(2,801,642)	0	0	(551)		(551)	66,477	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	67	305,326	4557	(2,112,254)	0	0	(575)		(575)	54,585	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	162	744,871	4598	(4,743,551)	0	0	(772)		(772)	107,077	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	10	40,339	4034	(251,170)	0	0	(195,919)		(195,919)	(35,654)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SIXS0FD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	52	228,043	4385	(1,867,996)	0	0	(368,225)		(368,225)	28,157	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	534	2,200,908	4122	(12,442,200)	0	0	(12,825,925)		(12,825,925)	(2,248,821)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	103	412,982	4010	(3,589,344)	0	0	(3,964,644)		(3,964,644)	(704,998)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	54	204,641	3790	(2,021,382)	0	0	(2,099,198)		(2,099,198)	(512,289)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	70	290,396	4149	(2,250,570)	0	0	(1,139,225)		(1,139,225)	(155,772)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	17	68,893	4053	(636,650)	0	0	(382,706)		(382,706)	(71,690)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	17	72,251	4250	0	(389,708)	0	(476,578)		(476,578)	(86,870)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	66	254,567	3857	(2,574,924)	0	0	(2,962,365)		(2,962,365)	(597,157)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	53	216,162	4079	0	(1,223,505)	0	(2,118,360)		(2,118,360)	(894,855)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	53	212,135	4003	(1,867,084)	0	0	(2,065,292)		(2,065,292)	(368,521)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/27/2022	05/26/2023	44	184,847	4201	(1,656,540)	0	0	(308,870)		(308,870)	39,220	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	77	294,104	3820	(2,756,677)	0	0	(2,798,838)		(2,798,838)	(676,330)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	72	284,609	3953	(2,265,912)	0	0	(2,556,115)		(2,556,115)	(519,105)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	21	85,025	4049	(579,642)	0	0	(763,265)		(763,265)	(131,702)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	94	367,927	3914	(3,391,050)	0	0	(3,822,181)		(3,822,181)	(760,312)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2022	06/28/2023	22	84,915	3860	(819,984)	0	0	(760,794)		(760,794)	(177,760)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01X	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	60	239,585	3993	0	(2,026,450)	0	(2,709,801)		(2,709,801)	(683,351)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	15	61,777	4118	(566,205)	0	0	(282,895)		(282,895)	(45,164)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	41	175,876	4290	(1,337,789)	0	0	(193,917)		(193,917)	61,133	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	20	79,287	3964	(613,740)	0	0	(562,471)		(562,471)	(120,244)	0	0	0	0	0	0001	
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	(2,026,584)	0	0	(1,515,623)		(1,515,623)	(284,781)	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	(2,060,575)	0	0	(2,018,970)		(2,018,970)	(457,491)	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	(1,861,670)	0	0	(1,470,675)		(1,470,675)	(292,135)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	34	139,467	4102	0	(1,055,428)	0	(1,277,176)		(1,277,176)	(221,748)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	7	30,907	4415	0	(174,328)	0	(128,663)		(128,663)	45,665	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0O1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	234	904,663	3866	(9,018,594)	0	0	(10,345,263)		(10,345,263)	(2,082,031)	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	(1,044,204)	0	0	(229,497)		(229,497)	12,055	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	(1,797,224)	0	0	(325,663)		(325,663)	38,391	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	14	64,977	4641	0	(179,494)	0	(126,204)		(126,204)	53,290	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXFSONU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	63	260,424	4134	(2,075,913)	0	0	(1,082,508)		(1,082,508)	(158,584)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXFSONO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	87	368,783	4239	(2,393,544)	0	0	(978,525)		(978,525)	(54,483)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	199	781,523	3927	(7,045,993)	0	0	(7,901,634)		(7,901,634)	(1,565,525)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	14	58,666	4190	(424,296)	0	0	(259,075)		(259,075)	(37,984)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00M	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	65	260,342	4005	(2,280,265)	0	0	(2,520,876)		(2,520,876)	(449,218)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOHF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	22	85,928	3906	(755,062)	0	0	(1,016,935)		(1,016,935)	(186,602)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	374	1,459,958	3904	(12,744,050)	0	0	(14,628,664)		(14,628,664)	(3,025,802)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	18	69,124	3840	(571,038)	0	0	(812,282)		(812,282)	(167,054)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	178	726,733	4083	(5,312,677)	0	0	(2,278,786)		(2,278,786)	(222,770)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01B	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	18	78,709	4373	0	(467,172)	0	(368,803)		(368,803)	98,369	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	10	42,654	4265	0	(241,430)	0	(240,782)		(240,782)	648	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00H	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	181	758,137	4189	0	(3,011,840)	0	(5,988,375)		(5,988,375)	(2,976,535)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00S	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	29	119,054	4105	0	(873,045)	0	(990,894)		(990,894)	(117,849)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	8	34,120	4265	(221,952)	0	0	(176,540)		(176,540)	(23,642)	0	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	(1,606,780)	0	0	(157)		(157)	49,618	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	35	146,372	4182	0	(821,211)	0	(1,156,029)		(1,156,029)	(334,818)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	17	66,991	3941	0	(628,864)	0	(752,756)		(752,756)	(123,892)	0	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	(2,304,162)	0	0	(2,365,248)		(2,365,248)	(574,473)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	14	60,824	4345	0	(237,818)	0	(271,193)		(271,193)	(33,375)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00K	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	212	881,356	4157	0	(5,761,524)	0	(6,550,656)		(6,550,656)	(789,132)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00T	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	14	62,054	4432	0	(200,802)	0	(264,109)		(264,109)	(63,307)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	16	69,844	4365	0	(322,656)	0	(314,611)		(314,611)	8,045	0	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	(1,993,464)	0	0	(416,599)		(416,599)	20,563	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	58	259,700	4478	(2,093,578)	0	0	(1,667)		(1,667)	71,289	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	18	71,155	3953	(474,738)	0	0	(662,090)		(662,090)	(132,228)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	14	57,959	4140	(480,648)	0	0	(412,249)		(412,249)	(67,083)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00G	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	46	207,747	4516	(1,556,740)	0	0	(726)		(726)	46,292	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00O	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	44	192,007	4364	(1,524,030)	0	0	(370,887)		(370,887)	7,977	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	51	214,972	4215	0	(1,788,774)	0	(1,487,559)		(1,487,559)	301,215	0	0	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 FLEX OPTION 9SXFSDTV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	52	211,749	4072	0	(1,809,028)	0	(2,002,664)		(2,002,664)	(193,636)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXFSDSM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	304,938	4121	0	(2,161,910)	0	(2,455,572)		(2,455,572)	(293,662)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	57	217,864	3822	(2,330,331)	0	0	(2,708,760)		(2,708,760)	(548,560)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2022	11/21/2023	51	206,261	4044	(2,103,903)	0	0	(1,732,327)		(1,732,327)	(312,916)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	85	354,690	4173	0	(2,455,905)	0	(2,733,279)		(2,733,279)	(277,374)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDPE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	66	264,894	4014	(1,873,476)	0	0	(2,059,767)		(2,059,767)	(404,410)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDUL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	20	86,270	4313	0	(199,740)	0	(517,481)		(517,481)	(317,741)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	67	269,678	4025	(2,278,134)	0	0	(2,508,473)		(2,508,473)	(442,451)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	60	237,710	3962	(2,249,100)	0	0	(2,506,881)		(2,506,881)	(455,345)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	49	189,443	3866	(1,913,303)	0	0	(2,228,855)		(2,228,855)	(438,817)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDSC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	61,838	4123	0	(406,710)	0	(481,692)		(481,692)	(74,982)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDHX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	29	120,679	4161	0	(912,485)	0	(902,700)		(902,700)	9,785	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDGZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	9	37,623	4180	(289,242)	0	0	(242,726)		(242,726)	(37,678)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2022	06/07/2023	14	61,296	4378	(391,734)	0	0	(33,002)		(33,002)	26,653	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDFN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	11	46,874	4261	(289,036)	0	0	(167,649)		(167,649)	(19,202)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	12	53,853	4488	(364,572)	0	0	(49,508)		(49,508)	13,803	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	156	623,187	3995	(5,562,180)	0	0	(6,161,884)		(6,161,884)	(1,103,561)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	204	853,295	4183	0	(5,779,116)	0	(6,435,797)		(6,435,797)	(656,681)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	68	294,811	4335	(2,464,323)	0	0	(650,949)		(650,949)	(8,662)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	53	215,844	4073	(1,925,490)	0	0	(1,120,924)		(1,120,924)	(200,710)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDVB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	16	64,789	4049	0	(397,920)	0	(669,918)		(669,918)	(271,998)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	50	204,487	4090	(1,767,700)	0	0	(1,000,094)		(1,000,094)	(171,085)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDFJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	46	192,849	4192	(1,559,492)	0	0	(800,547)		(800,547)	(111,296)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	61	244,774	4013	0	(1,994,222)	0	(2,674,755)		(2,674,755)	(680,532)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	159	654,644	4117	0	(5,103,741)	0	(5,662,450)		(5,662,450)	(559,709)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	97	399,270	4116	(2,837,347)	0	0	(3,052,140)		(3,052,140)	(504,638)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDIZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	52	206,703	3975	0	(1,811,117)	0	(2,411,914)		(2,411,914)	(600,797)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	217	854,867	3939	(6,388,480)	0	0	(5,962,507)		(5,962,507)	(1,319,308)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDNG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	61	233,556	3829	(2,151,592)	0	0	(2,216,801)		(2,216,801)	(528,820)	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXFSONI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	41	156,363	3814	(1,480,264)	0	0	(1,541,217)		(1,541,217)	(369,599)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXSOIH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	59	247,375	4193	0	(2,149,901)	0	(1,799,444)		(1,799,444)	350,457	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	12	46,446	3870	(338,640)	0	0	(520,289)		(520,289)	(105,538)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSORI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	97	392,762	4049	(3,173,355)	0	0	(3,475,497)		(3,475,497)	(604,507)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSPM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	57	222,745	3908	(1,929,507)	0	0	(2,211,845)		(2,211,845)	(456,901)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	15	61,413	4094	(542,010)	0	0	(451,607)		(451,607)	(79,160)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSOUP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	25	103,324	4133	0	(495,750)	0	(912,684)		(912,684)	(416,934)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	60	243,964	4066	(2,259,660)	0	0	(1,916,815)		(1,916,815)	(343,778)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	210	852,346	4059	(6,762,630)	0	0	(7,389,264)		(7,389,264)	(1,277,321)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	51	200,966	3941	(1,973,241)	0	0	(2,207,205)		(2,207,205)	(404,051)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDRU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	68	270,512	3978	(2,487,032)	0	0	(2,764,102)		(2,764,102)	(498,736)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	49	205,094	4186	(1,868,398)	0	0	(246,965)		(246,965)	86,555	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	28	112,615	4022	(776,972)	0	0	(669,821)		(669,821)	(132,319)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDSIW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	57	232,643	4081	0	(1,794,531)	0	(2,035,143)		(2,035,143)	(240,612)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDMY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	86	334,295	3887	(2,763,352)	0	0	(2,716,970)		(2,716,970)	(629,342)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDSQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	79	327,614	4147	0	(2,192,487)	0	(2,491,564)		(2,491,564)	(299,077)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDME	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	25	100,626	4025	(821,263)	0	0	(420,765)		(420,765)	(69,840)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	215	886,329	4122	0	(6,834,205)	0	(7,586,069)		(7,586,069)	(751,864)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	23	87,241	3793	(732,895)	0	0	(1,132,595)		(1,132,595)	(231,890)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDSU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	323	1,321,648	4092	0	(9,973,917)	0	(11,316,666)		(11,316,666)	(1,342,749)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDKO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/07/2022	04/06/2023	48	219,207	4567	(1,742,373)	0	0	0		0	25,266	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDUR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	361	1,488,389	4123	0	(7,372,703)	0	(13,405,765)		(13,405,765)	(6,033,062)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2022	12/28/2023	19	73,319	3859	(701,138)	0	0	(942,705)		(942,705)	(174,833)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDTT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	51	208,574	4090	0	(1,720,434)	0	(1,906,096)		(1,906,096)	(185,662)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSDDN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	31	137,655	4440	(1,148,333)	0	0	(244)		(244)	40,719	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	7	29,883	4269	0	(167,685)	0	(167,141)		(167,141)	544	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDUT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	54	222,121	4113	0	(1,133,514)	0	(2,038,060)		(2,038,060)	(904,546)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDLO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	31	137,838	4446	(1,176,456)	0	0	(1,480)		(1,480)	44,696	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSDOM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	67	257,393	3842	(2,668,476)	0	0	(3,084,855)		(3,084,855)	(623,312)	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SXFSONE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	62	238,319	3844	(2,135,962)	0	0	(2,176,265)		(2,176,265)	(515,993)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS0GN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	76	307,638	4048	(2,939,528)	0	0	(2,520,048)		(2,520,048)	(457,867)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0I	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	311,553	4210	0	(1,800,938)	0	(2,050,590)		(2,050,590)	(249,652)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0L	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	48	215,957	4499	(1,672,089)	0	0	(985)		(985)	52,787	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0Y	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	32	128,916	4029	0	(1,107,520)	0	(1,254,007)		(1,254,007)	(146,487)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	29	109,531	3777	(1,106,031)	0	0	(1,158,793)		(1,158,793)	(283,708)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	68	287,911	4234	0	(1,734,748)	0	(1,938,549)		(1,938,549)	(203,801)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	73	287,067	3932	(2,375,128)	0	0	(2,700,228)		(2,700,228)	(552,995)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	53	205,350	3875	(1,880,917)	0	0	(1,856,302)		(1,856,302)	(422,574)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	179	749,097	4185	(5,415,108)	0	0	(2,530,793)		(2,530,793)	(275,884)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	35	140,484	4014	(1,421,035)	0	0	(1,241,183)		(1,241,183)	(230,205)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	51	196,548	3854	(1,732,470)	0	0	(1,708,164)		(1,708,164)	(406,332)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	52	210,179	4042	(1,947,296)	0	0	(1,487,897)		(1,487,897)	(286,271)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0I	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	64	280,798	4387	(2,132,931)	0	0	(482,912)		(482,912)	26,237	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0R	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	66	263,912	3999	(2,338,842)	0	0	(2,589,394)		(2,589,394)	(462,900)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0G	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	49	206,709	4219	(1,829,680)	0	0	(681,946)		(681,946)	(69,712)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	26	112,128	4313	0	(567,398)	0	(559,090)		(559,090)	8,308	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	43	184,734	4296	(1,656,147)	0	0	(486,510)		(486,510)	(26,653)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	31	128,278	4138	(1,145,667)	0	0	(640,554)		(640,554)	(104,820)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0S	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	15	58,504	3900	(432,185)	0	0	(609,365)		(609,365)	(123,801)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	16	64,176	4011	0	(582,608)	0	(717,491)		(717,491)	(134,883)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	9	37,644	4183	0	(256,086)	0	(260,035)		(260,035)	(3,949)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSS0E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	57	221,051	3878	(2,161,098)	0	0	(2,468,988)		(2,468,988)	(495,679)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0DH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	62	278,523	4492	(2,106,574)	0	0	(146)		(146)	61,139	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/27/2023	01/26/2024	5,178	21,372,454	4128	0	(1,732,894)	0	(1,720,689)		(1,720,689)	12,205	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	08/19/2022	08/21/2023	16,797	74,328,405	4425	(5,255,470)	0	0	(1,054,442)		(1,054,442)	120,222	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB	09/21/2022	09/21/2023	5,348	20,653,655	3862	(2,057,197)	0	0	(2,259,389)		(2,259,389)	(472,338)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB	05/20/2022	05/19/2023	6,983	27,747,230	3974	(2,490,941)	0	0	(1,447,287)		(1,447,287)	(295,538)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0SM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2022	04/28/2023	5,850	25,422,989	4346	(2,245,594)	0	0	(32,466)		(32,466)	137,035	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SCSSOLA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	11/28/2022	11/28/2023	2,596	10,611,436	4088	(956,647)	0	0	(819,746)		(819,746)	(142,377)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/07/2022	07/07/2023	5,139	20,669,264	4022	(1,709,129)	0	0	(1,190,899)		(1,190,899)	(234,230)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSODA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/28/2023	03/28/2024	1,694	7,202,278	4252	0	(381,573)	0	(504,913)		(504,913)	(123,340)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0U	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	10/07/2022	10/06/2023	5,993	22,477,765	3751	(2,175,659)	0	0	(3,120,373)		(3,120,373)	(645,452)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0C0	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	09/28/2022	09/28/2023	1,739	6,541,144	3761	(702,530)	0	0	(879,890)		(879,890)	(183,999)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/21/2022	11/21/2023	8,173	33,377,224	4084	(2,970,100)	0	0	(2,562,414)		(2,562,414)	(449,749)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0UG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	08/26/2022	08/28/2023	5,211	21,434,146	4113	(2,055,972)	0	0	(1,158,180)		(1,158,180)	(199,955)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0W1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/13/2023	01/12/2024	3,008	12,410,587	4126	0	(942,257)	0	(974,617)		(974,617)	(32,360)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOL1	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLNC3868	11/28/2022	11/28/2023	2,084	8,363,280	4013	(856,354)	0	0	(761,628)		(761,628)	(138,987)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	1,037	4,792,267	4621	(246,492)	0	0	(19,811)		(19,811)	12,834	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0VC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	11/21/2022	11/21/2023	2,552	10,224,384	4006	(1,036,788)	0	0	(932,520)		(932,520)	(172,153)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0WM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/20/2023	01/19/2024	5,092	20,600,755	4046	0	(1,732,812)	0	(1,937,463)		(1,937,463)	(204,650)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	1,344	5,725,507	4260	(361,278)	0	0	(197,085)		(197,085)	(21,326)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/21/2022	11/21/2023	5,252	21,390,241	4073	(1,939,480)	0	0	(1,684,691)		(1,684,691)	(298,282)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFX109	06/21/2022	06/21/2023	62,309	255,106,131	4094	(14,412,508)	0	0	(10,195,990)		(10,195,990)	(1,497,059)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	01/13/2023	01/12/2024	5,565	22,555,390	4053	0	(1,980,028)	0	(2,064,719)		(2,064,719)	(84,691)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	2,058	8,480,380	4121	(666,372)	0	0	(557,031)		(557,031)	(96,785)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	6,871	25,296,274	3682	(2,584,614)	0	0	(3,989,603)		(3,989,603)	(817,071)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	2,207	9,423,427	4270	0	(458,666)	0	(515,381)		(515,381)	(56,716)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	2,138	9,215,635	4310	(504,515)	0	0	(408,978)		(408,978)	(48,175)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0TA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/13/2022	05/12/2023	6,850	28,192,066	4116	(2,406,362)	0	0	(666,560)		(666,560)	(3,885)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	2,409	8,736,070	3626	(977,916)	0	0	(1,507,246)		(1,507,246)	(307,194)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	6,509	27,245,047	4186	(2,014,177)	0	0	(1,625,396)		(1,625,396)	(254,781)	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	(623,491)	0	0	(70,575)		(70,575)	28,025	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0TI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/07/2022	06/07/2023	5,057	21,528,711	4257	(1,770,207)	0	0	(299,891)		(299,891)	58,447	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0JK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	10/14/2022	10/13/2023	14,253	55,665,804	3906	(3,811,006)	0	0	(5,808,863)		(5,808,863)	(1,168,366)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0XA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/28/2023	02/28/2024	5,644	22,779,466	4036	0	(1,968,355)	0	(2,332,906)		(2,332,906)	(364,552)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	1,496	6,290,097	4205	(354,338)	0	0	(340,589)		(340,589)	(52,108)	0	0	0	0	0	0001	

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMLSOUH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	11/07/2022	1,321	5,432,599	4112	(366,098)	0	0	(375,155)		(375,155)	(65,086)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	03/07/2023	2,113	9,208,243	4358	0	(394,717)	0	(477,776)		(477,776)	(83,059)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	05/13/2022	1,045	4,538,414	4343	(246,219)	0	0	(14,028)		(14,028)	23,858	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXTO9	03/28/2023	6,352	25,639,213	4036	0	(2,201,412)	0	(2,741,483)		(2,741,483)	(540,071)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	04/28/2022	6,384	27,861,372	4364	(2,382,743)	0	0	(27,324)		(27,324)	140,799	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOWC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	01/06/2023	3,530	14,047,988	3980	0	(1,247,689)	0	(1,467,403)		(1,467,403)	(219,714)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	11/21/2022	1,695	7,169,172	4230	(487,084)	0	0	(379,777)		(379,777)	(55,128)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	05/06/2022	5,227	22,072,105	4223	(1,882,544)	0	0	(186,299)		(186,299)	116,087	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	G5GSEF7VJP5170UK5573	10/28/2022	6,478	25,743,637	3974	(2,595,383)	0	0	(2,390,551)		(2,390,551)	(461,669)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	04/07/2022	1,352	6,358,686	4703	(385,334)	0	0	0		0	3,476	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	10/21/2022	78,868	322,609,554	4091	(21,647,864)	0	0	(22,445,833)		(22,445,833)	(4,046,572)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	02/14/2023	13,952	63,045,181	4519	0	(2,531,678)	0	(1,923,218)		(1,923,218)	608,461	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXTO9	09/07/2022	5,765	23,361,510	4052	(2,172,819)	0	0	(1,571,017)		(1,571,017)	(299,364)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOSY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6NF3B8653	05/13/2022	4,546	18,857,854	4148	(1,515,599)	0	0	(357,151)		(357,151)	30,582	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXTO9	06/14/2022	2,060	8,152,944	3958	(597,438)	0	0	(519,590)		(519,590)	(112,107)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4ROT8PU41	06/28/2022	5,427	21,067,234	3882	(1,975,432)	0	0	(1,780,426)		(1,780,426)	(411,399)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSO CY	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	03/21/2023	8,364	35,508,860	4245	0	(2,052,998)	0	(2,485,635)		(2,485,635)	(432,637)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4ROT8PU41	06/28/2022	6,509	25,195,363	3871	(2,409,051)	0	0	(2,192,972)		(2,192,972)	(509,704)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/07/2022	1,288	5,650,082	4387	(261,522)	0	0	(197,831)		(197,831)	(16,288)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	KB1H1DSRPFMYMCJFXTO9	09/07/2022	2,465	9,946,743	4035	(952,595)	0	0	(700,592)		(700,592)	(135,935)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	09/28/2022	7,726	29,210,306	3781	(3,030,639)	0	0	(3,791,610)		(3,791,610)	(792,318)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/14/2022	5,604	20,448,996	3649	(2,207,038)	0	0	(3,402,447)		(3,402,447)	(695,011)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G01WFX1UUB231	02/07/2023	2,760	11,838,578	4289	0	(854,344)	0	(674,873)		(674,873)	179,470	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCS	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	10/21/2022	2,077	8,294,873	3994	(662,858)	0	0	(726,726)		(726,726)	(140,264)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G01WFX1UUB231	09/28/2022	5,488	20,701,943	3772	(2,177,885)	0	0	(2,730,161)		(2,730,161)	(570,716)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	KB1H1DSRPFMYMCJFXTO9	05/20/2022	5,445	21,525,446	3953	(2,001,773)	0	0	(1,215,615)		(1,215,615)	(261,710)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	03/14/2023	1,320	5,603,374	4245	0	(264,435)	0	(386,705)		(386,705)	(122,270)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKY	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYYJLNB83868	11/07/2022	1,415	5,638,181	3985	(479,949)	0	0	(522,970)		(522,970)	(99,231)	0	0	0	0	0	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBS0DE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	3,559	14,434,806	4056	0	(1,191,909)	0	(1,490,642)		(1,490,642)	(298,733)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	1,262	5,377,899	4261	(356,193)	0	0	(281,003)		(281,003)	(37,940)	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	(837,193)	0	0	(89,425)		(89,425)	49,305	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2023	02/14/2024	3,613	15,416,057	4267	0	(1,135,300)	0	(945,872)		(945,872)	189,427	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	(3,265,157)	0	0	(2,433,618)		(2,433,618)	(362,117)	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	(368,963)	0	0	(95,126)		(95,126)	4,675	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	(2,616,073)	0	0	(1,268,889)		(1,268,889)	(187,852)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	17,997	77,599,825	4312	(4,621,376)	0	0	(3,131,052)		(3,131,052)	(357,826)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	5,529	22,559,923	4080	(2,016,896)	0	0	(1,746,293)		(1,746,293)	(307,383)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860/WFH31U08231	05/27/2022	05/26/2023	5,046	21,265,761	4214	(1,862,208)	0	0	(323,486)		(323,486)	55,241	0	0	0	0		0001	
S&P 500 OTC Call Option 9MILS0UV	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKMGV0ZCB8V091ULB80	01/13/2023	01/12/2024	5,085	20,719,697	4075	0	(1,744,172)	0	(1,814,576)		(1,814,576)	(70,404)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	17,602	72,759,803	4134	(5,917,527)	0	0	(4,957,804)		(4,957,804)	(830,452)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSG0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	3,568	14,083,895	3947	(1,171,948)	0	0	(988,750)		(988,750)	(216,860)	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	(317,219)	0	0	(60,738)		(60,738)	12,740	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	2,436	9,971,011	4093	0	(761,932)	0	(961,523)		(961,523)	(199,591)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSG0FP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2024	59,364	259,247,931	4367	0	(11,667,852)	0	(12,585,252)		(12,585,252)	(917,400)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023	1,379	5,210,827	3779	(479,897)	0	0	(687,640)		(687,640)	(142,120)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF0DEY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	04/14/2022	04/14/2023	3,296	15,440,771	4685	(798,070)	0	0	(1)		(1)	11,820	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBS0CU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	11,216	43,458,747	3875	(4,243,257)	0	0	(4,886,469)		(4,886,469)	(981,726)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIF0FU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXFXT09	03/14/2023	03/14/2024	1,366	5,411,573	3962	0	(485,725)	0	(646,093)		(646,093)	(160,368)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1EQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	8,744	32,025,862	3663	(3,379,405)	0	0	(5,211,814)		(5,211,814)	(1,065,893)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOIXK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/28/2023	03/28/2024	5,241	21,104,826	4027	0	(1,845,722)	0	(2,294,948)		(2,294,948)	(449,225)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/26/2022	08/28/2023	5,764	23,816,387	4132	(2,211,673)	0	0	(1,212,890)		(1,212,890)	(201,295)	0	0	0	0		0001	
S&P 500 OTC Call Option 9MSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/13/2022	05/12/2023	5,629	23,069,500	4098	(2,030,652)	0	0	(608,121)		(608,121)	(27,146)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSS0LG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGIJYYJLJN8C3868	11/28/2022	11/28/2023	7,444	29,979,668	4027	(2,996,971)	0	0	(2,648,329)		(2,648,329)	(479,511)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSG0FH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2023	6,731	26,018,681	3866	(2,511,812)	0	0	(2,296,651)		(2,296,651)	(535,196)	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	(3,839,580)	0	0	(2,107,622)		(2,107,622)	(200,821)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	1,603	5,926,884	3697	(589,716)	0	0	(910,398)		(910,398)	(186,601)	0	0	0	0		0001	

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STATEMENT AS OF MARCH 31, 2023 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 9SRBSOKC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBUI1	03/21/2023	03/21/2024	76,252	333,460,671	4373	0	(13,850,620)	0	(17,293,571)		(17,293,571)	(3,442,951)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1G1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/20/2023	01/19/2024	79,033	342,223,955	4330	0	(14,765,807)	0	(16,614,225)		(16,614,225)	(1,848,418)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHN3JPFQFN3BB653	01/06/2023	01/05/2024	5,238	20,708,485	3954	0	(1,931,162)	0	(2,272,217)		(2,272,217)	(341,055)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBUI1	12/07/2022	12/07/2023	3,396	13,551,976	3991	(1,361,474)	0	0	(1,316,884)		(1,316,884)	(240,333)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	01/13/2023	01/12/2024	15,570	67,869,786	4359	0	(3,019,808)	0	(2,974,309)		(2,974,309)	45,499	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	08/26/2022	08/28/2023	5,999	24,738,676	4124	(2,330,579)	0	0	(1,293,013)		(1,293,013)	(218,456)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	05/20/2022	05/19/2023	55,634	236,040,041	4243	(12,335,449)	0	0	(2,472,476)		(2,472,476)	984,911	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2023	02/28/2024	7,570	30,480,832	4027	0	(2,683,654)	0	(3,176,855)		(3,176,855)	(493,202)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1D0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	5,758	24,600,767	4272	(1,977,263)	0	0	(643,076)		(643,076)	(33,545)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOSO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2022	04/28/2023	10,125	43,905,848	4336	(3,943,103)	0	0	(64,147)		(64,147)	243,795	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MLSOUT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB EYKM6VOZQB8VD91ULB80	12/14/2022	12/14/2023	14,426	62,823,787	4355	(3,425,669)	0	0	(2,504,217)		(2,504,217)	(249,848)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYJLNC3968	09/21/2022	09/21/2023	5,938	23,109,983	3992	(2,185,104)	0	0	(2,374,644)		(2,374,644)	(492,871)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/21/2022	07/21/2023	8,201	34,238,355	4175	(2,524,425)	0	0	(1,206,473)		(1,206,473)	(141,402)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/07/2022	07/07/2023	3,301	13,069,352	3959	(1,212,237)	0	0	(917,021)		(917,021)	(197,808)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UJ8231	01/13/2023	01/12/2024	1,893	8,159,246	4310	0	(410,081)	0	(409,480)		(409,480)	602	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	7,701	34,530,360	4484	(2,174,975)	0	0	(356,424)		(356,424)	80,388	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	12/28/2022	12/28/2023	7,380	28,366,875	3844	(2,829,617)	0	0	(3,743,512)		(3,743,512)	(696,070)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UJ8231	09/28/2022	09/28/2023	2,626	10,271,100	3911	(847,764)	0	0	(1,027,902)		(1,027,902)	(210,312)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1FE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	6,022	23,868,077	3963	(2,447,436)	0	0	(2,267,002)		(2,267,002)	(439,689)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1EY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	3,866	15,542,982	4020	(1,451,899)	0	0	(1,302,229)		(1,302,229)	(245,730)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/13/2022	05/12/2023	13,451	58,861,307	4376	(2,972,732)	0	0	(126,497)		(126,497)	289,099	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOHW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/07/2023	02/07/2024	5,200	21,951,592	4221	0	(1,824,876)	0	(1,472,520)		(1,472,520)	352,356	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCS1FY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	8,018	32,684,094	4076	(2,940,721)	0	0	(2,553,184)		(2,553,184)	(450,813)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/20/2022	05/19/2023	8,787	35,755,357	4069	(2,684,297)	0	0	(1,205,286)		(1,205,286)	(141,078)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOHW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/07/2023	02/07/2024	5,785	24,560,854	4246	0	(1,944,151)	0	(1,557,065)		(1,557,065)	387,086	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	02/14/2023	02/14/2024	1,505	6,674,314	4435	0	(333,472)	0	(262,746)		(262,746)	70,726	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	12/14/2022	12/14/2023	4,313	17,483,392	4054	(1,704,993)	0	0	(1,509,940)		(1,509,940)	(264,026)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02NE81BX4P4R0TD8PU41	04/07/2022	04/06/2023	4,511	20,915,567	4637	(1,452,156)	0	0	0		0	16,281	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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 9SMSSOUU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	6,690	27,423,983	4099	(2,371,705)	0	(2,030,552)		(2,030,552)	(351,761)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMVMCJFT09	09/07/2022	09/07/2023	6,174	25,262,156	4092	(2,191,821)	0	(1,520,022)		(1,520,022)	(275,306)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	9,015	37,164,788	4123	(3,083,084)	0	(2,601,993)		(2,601,993)	(440,909)	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	(473,920)	0	(41,340)		(41,340)	42,559	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1G71XB011	07/21/2022	07/21/2023	69,589	302,632,819	4349	(15,579,382)	0	(4,535,302)		(4,535,302)	517,650	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	05/27/2022	05/26/2023	7,633	32,304,841	4232	(2,743,883)	0	(430,931)		(430,931)	102,252	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024	3,306	13,266,019	4013	(1,107,113)	0	(1,299,487)		(1,299,487)	(192,375)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/05/2022	08/07/2023	3,107	13,056,826	4202	(1,188,751)	0	(460,001)		(460,001)	(52,729)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	4,158	17,630,377	4240	(1,501,928)	0	(531,312)		(531,312)	(44,565)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	2,402	9,618,665	4004	(743,363)	0	(764,844)		(764,844)	(151,094)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	11,312	45,953,077	4062	(2,737,877)	0	(1,992,246)		(1,992,246)	(325,486)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023	5,235	19,343,220	3695	(2,058,996)	0	(2,958,618)		(2,958,618)	(611,638)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	1,272	5,348,722	4205	(363,264)	0	(317,887)		(317,887)	(47,873)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	5,903	24,119,717	4086	(2,224,811)	0	(1,941,115)		(1,941,115)	(331,707)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMVMCJFT09	02/14/2023	02/14/2024	1,420	6,339,647	4465	(293,495)	0	(228,585)		(228,585)	64,910	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	6,899	27,370,955	3967	(2,789,030)	0	(2,578,136)		(2,578,136)	(499,258)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	7,349	28,308,862	3852	(2,782,970)	0	(3,682,902)		(3,682,902)	(683,859)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/27/2023	01/26/2024	6,033	24,938,310	4134	(1,996,408)	0	(1,981,675)		(1,981,675)	14,733	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	08/19/2022	08/21/2023	33,304	145,049,910	4355	(11,699,046)	0	(2,917,743)		(2,917,743)	31,006	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BX4R0TD8PU41	03/07/2023	03/07/2024	1,257	5,264,919	4188	(341,243)	0	(404,589)		(404,589)	(63,346)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	07/14/2022	07/14/2023	5,490	21,183,769	3859	(1,999,050)	0	(1,992,087)		(1,992,087)	(456,342)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOS1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	2,708	11,980,923	4424	(919,009)	0	(5,045)		(5,045)	47,023	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	56,729	260,866,605	4598	(12,916,087)	0	(1,390,570)		(1,390,570)	700,189	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1G71XB011	07/07/2022	07/07/2023	6,598	26,274,754	3982	(2,337,753)	0	(1,719,726)		(1,719,726)	(360,725)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	5,070	20,653,304	4074	(1,947,513)	0	(1,708,149)		(1,708,149)	(294,625)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	5,291	21,463,418	4057	(1,999,072)	0	(1,753,895)		(1,753,895)	(314,222)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOBT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	05/13/2022	05/12/2023	5,289	21,588,799	4082	(1,957,800)	0	(627,925)		(627,925)	(48,020)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	05/13/2022	05/12/2023	638	2,686,363	4211	(191,339)	0	(31,098)		(31,098)	11,030	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2023 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 9SBCS1CS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2022	04/21/2023	58,505	278,900,356	4767	(12,126,437)	0	0	(289)		(289)	172,281	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02PNE81BXP4ROTDBPU41	12/21/2022	12/21/2023	84,164	355,803,310	4228	(19,970,552)	0	0	(20,790,859)		(20,790,859)	(2,993,470)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	61,563	265,055,187	4305	(15,509,868)	0	0	(11,244,800)		(11,244,800)	(1,329,017)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	6,424	25,774,437	4012	(2,495,179)	0	0	(2,395,713)		(2,395,713)	(432,647)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSOJNS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/27/2023	01/26/2024	4,353	17,915,816	4116	0	(1,489,051)	0	(1,479,050)		(1,479,050)	10,002	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	05/20/2022	05/19/2023	42,501	170,786,018	4018	(14,115,954)	0	0	(7,360,211)		(7,360,211)	(1,265,046)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSOJOK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/28/2022	09/28/2023	3,398	13,017,670	3831	(1,238,893)	0	0	(1,535,442)		(1,535,442)	(319,597)	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	(1,818,740)	0	0	(895,417)		(895,417)	(136,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSOLE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8NC3868	11/28/2022	11/28/2023	5,290	21,332,031	4033	(2,112,993)	0	0	(1,863,564)		(1,863,564)	(336,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSOJVM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2022	12/14/2023	7,268	29,816,171	4102	(2,669,863)	0	0	(2,313,068)		(2,313,068)	(390,024)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSOJOSQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2022	04/28/2023	2,375	10,283,631	4330	(933,072)	0	0	(16,463)		(16,463)	58,186	0	0	0	0		0001
S&P 500 OTC Call Option 9MSOJVA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	11/21/2022	11/21/2023	5,524	22,236,199	4025	(2,185,266)	0	0	(1,947,025)		(1,947,025)	(355,782)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSLORS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	17,026	69,275,900	4069	(6,328,394)	0	0	(5,505,775)		(5,505,775)	(977,735)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	03/14/2023	03/14/2024	1,940	8,201,059	4227	0	(405,546)	0	(588,300)		(588,300)	(182,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	05/27/2022	05/26/2023	5,746	24,165,607	4206	(2,149,213)	0	0	(391,125)		(391,125)	55,345	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	2,470	9,753,166	3949	(1,023,706)	0	0	(955,874)		(955,874)	(186,428)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSOKK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8NC3868	05/20/2022	05/19/2023	5,647	22,550,899	3993	(1,952,648)	0	0	(1,083,757)		(1,083,757)	(207,366)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02PNE81BXP4ROTDBPU41	06/28/2022	06/28/2023	6,839	26,626,963	3893	(2,444,947)	0	0	(2,181,448)		(2,181,448)	(500,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSOJUA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/12/2022	08/14/2023	11,416	53,137,599	4655	(2,546,987)	0	0	(179,047)		(179,047)	135,681	0	0	0	0		0001
S&P 500 OTC Call Option 9MSLORUJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2022	11/07/2023	5,532	21,703,640	3923	(2,053,239)	0	0	(2,285,084)		(2,285,084)	(443,551)	0	0	0	0		0001
S&P 500 OTC Call Option 9SLSODG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	6,675	26,823,688	4019	0	(2,386,112)	0	(2,959,766)		(2,959,766)	(573,655)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOCB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	06/21/2022	06/21/2023	38,476	149,214,160	3878	(12,933,977)	0	0	(12,434,640)		(12,434,640)	(2,896,819)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSOLC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8NC3868	11/28/2022	11/28/2023	5,261	21,235,921	4036	(2,090,982)	0	0	(1,839,310)		(1,839,310)	(331,241)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSOKW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYL8NC3868	09/21/2022	09/21/2023	4,315	16,592,297	3845	(1,700,699)	0	0	(1,877,805)		(1,877,805)	(393,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SLSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	8,123	32,324,829	3979	(2,647,219)	0	0	(2,923,119)		(2,923,119)	(567,945)	0	0	0	0		0001
S&P 500 OTC Call Option 9MSSOTW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/28/2022	07/28/2023	6,761	28,037,597	4147	(2,418,247)	0	0	(1,154,959)		(1,154,959)	(165,583)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1UU8231	02/07/2023	02/07/2024	1,941	8,869,535	4570	0	(316,280)	0	(221,740)		(221,740)	94,540	0	0	0	0		0001
S&P 500 OTC Call Option 9MSSOTK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/07/2022	06/07/2023	4,970	20,986,670	4223	(1,836,121)	0	0	(368,304)		(368,304)	34,327	0	0	0	0		0001

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	5,651	21,748,834	3849	(2,151,770)	0	0	(2,846,050)		(2,846,050)	(528,773)	0	0	0	0	0	0001	
Option 9SMSSOVW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	3,324	13,518,542	4067	(1,257,983)	0	0	(427,870)		(427,870)	(43,391)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/14/2023	03/14/2024	20,882	89,412,965	4282	0	(3,824,365)	0	(5,678,072)		(5,678,072)	(1,853,707)	0	0	0	0	0	0001	
Option 9SSGSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2023	03/07/2024	5,170	20,982,548	4059	0	(1,792,201)	0	(2,087,217)		(2,087,217)	(295,016)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/13/2023	01/12/2024	6,380	26,111,235	4093	0	(2,123,776)	0	(2,202,240)		(2,202,240)	(78,464)	0	0	0	0	0	0001	
Option 9SUSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	3,783	16,096,173	4255	(1,294,309)	0	0	(96,767)		(96,767)	92,396	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	7,984	30,251,057	3789	(3,094,717)	0	0	(3,867,154)		(3,867,154)	(807,774)	0	0	0	0	0	0001	
Option 9SCTSOCK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/14/2023	03/14/2024	1,018	4,259,149	4184	0	(235,391)	0	(335,141)		(335,141)	(99,749)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	02/07/2023	02/07/2024	1,423	6,263,704	4402	0	(349,226)	0	(264,667)		(264,667)	84,559	0	0	0	0	0	0001	
Option 9SCTSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	5,509	20,457,947	3714	(2,111,012)	0	0	(3,031,159)		(3,031,159)	(627,012)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	4,733	19,190,848	4055	(1,725,155)	0	0	(1,629,748)		(1,629,748)	(287,088)	0	0	0	0	0	0001	
Option 9SMSSOVE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	1,979	8,520,307	4305	(515,876)	0	0	(393,553)		(393,553)	(47,323)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/20/2023	01/19/2024	5,377	21,847,773	4063	0	(1,772,748)	0	(1,983,916)		(1,983,916)	(211,168)	0	0	0	0	0	0001	
Option 9SMSSOIK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	09/21/2022	09/21/2023	5,604	21,729,398	3877	(2,106,805)	0	0	(2,301,676)		(2,301,676)	(479,521)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	1,588	6,845,153	4311	(410,141)	0	0	(311,467)		(311,467)	(36,846)	0	0	0	0	0	0001	
Option 9SCSSOKS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/14/2022	09/14/2023	3,511	14,710,634	4190	(1,044,130)	0	0	(674,118)		(674,118)	(101,551)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2022	04/14/2023	9,809	46,749,302	4766	(2,002,689)	0	0	(1)		(1)	24,011	0	0	0	0	0	0001	
Option 9SIFSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2023	02/28/2024	4,864	19,529,009	4015	0	(1,759,074)	0	(2,078,647)		(2,078,647)	(319,573)	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/14/2023	02/14/2024	2,094	723,980	345.74	0	(552)	0	(2,046)		(2,046)	(1,494)	0	0	0	0	0	0001	
Option 9USGSOBE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/13/2023	01/12/2024	3,005	1,041,803	346.69	0	(2,358)	0	(2,213)		(2,213)	145	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/14/2023	03/14/2024	1,844	630,187	341.75	0	(501)	0	(3,042)		(3,042)	(2,541)	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	3,947	1,384,331	350.73	(3,001)	0	0	(466)		(466)	352	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/14/2022	10/13/2023	3,501	1,195,276	341.41	(2,591)	0	0	(2,745)		(2,745)	348	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2022	06/14/2023	1,724	603,710	350.18	(1,307)	0	0	(10)		(10)	94	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	287	102,757	358.04	(81)	0	0	(3)		(3)	9	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2022	12/14/2023	4,992	1,724,237	345.4	(959)	0	0	(3,599)		(3,599)	260	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2022	11/14/2023	1,408	483,648	343.5	(1,141)	0	0	(1,058)		(1,058)	101	0	0	0	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/14/2022	07/14/2023	300	105,825	352.75	(250)	0	0	(4)		(4)	15	0	0	0	0	0	0001	
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(783,422,966)	(209,293,498)	0	(792,217,869)	XXX	(792,217,869)	(118,208,901)	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(783,422,966)	(209,293,498)	0	(792,217,869)	XXX	(792,217,869)	(118,208,901)	0	0	0	0	0	XXX	XXX

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STATEMENT AS OF MARCH 31, 2023 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)													
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	0	0	XXX	XXX										
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	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	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	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	0	0	0	0	0	0	0	0	XXX	XXX		
0929999999. Total Written Options - Call Options and Warrants										(783,422,966)	(209,293,498)	0	(792,217,869)	XXX	(792,217,869)	(118,208,901)	0	0	0	0	0	0	0	0	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	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	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	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	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	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(783,422,966)	(209,293,498)	0	(792,217,869)	XXX	(792,217,869)	(118,208,901)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
BROOKFIELD ASSET MGMT	BROOKFIELD ASSET MGMT		Interest																																
Variable Rate Interest Rate Swap-R SLYBWI9D	112585AH7	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.01/22/2015	.01/15/2025	0	2,700,000	4.07914	0	27,840	0		0	0	0	0	0	0	18,070	95.26													
BROOKFIELD ASSET MGMT	BROOKFIELD ASSET MGMT		Interest																																
Fixed Rate Interest Rate Swap-P SLYBWI9D	112585AH7	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.01/22/2015	.01/15/2025	0	2,700,000	-2.025	0	(14,276)	30,526		129,975	0	0	0	0	0	0	0	95.26												
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	2014GC23 CLASS (CMBS) A 17322VAV8	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.07/10/2024	0	4,850,000	3.90871	0	46,867	0		0	0	0	0	0	0	0	27,412	86.89												
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	2014GC23 CLASS (CMBS) A 17322VAV8	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.07/10/2024	0	4,850,000	-1.9205	0	(22,510)	48,198		205,218	169,033	0	0	0	0	0	0	86.89												
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL32217D	210676	B	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.11/06/2014	.11/10/2024	0	9,250,000	4.85929	0	109,624	0		0	0	0	0	0	0	0	58,705	97.91												
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL32217D	210676	B	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.11/06/2014	.11/10/2024	0	9,250,000	-2.5225	0	(58,333)	63,323		269,621	0	0	0	0	0	0	0	97.91												
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.11/10/2024	0	9,400,000	4.592	0	130,729	0		0	0	0	0	0	0	0	59,657	68.77												
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.11/10/2024	0	9,400,000	-1.9425	0	(45,649)	89,053		379,175	377,163	0	0	0	0	0	0	68.77												
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.03/10/2024	0	5,850,000	5.12471	0	68,336	0		0	0	0	0	0	0	0	28,426	71.53												
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.02/05/2015	.03/10/2024	0	5,850,000	-1.8985	0	(26,840)	107,103		180,474	39,163	0	0	0	0	0	0	71.53												
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBWI96	QUALCOMM Inc 747525AFO	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.10/13/2015	.05/20/2025	0	4,250,000	4.91529	0	49,705	0		0	0	0	0	0	0	0	31,078	87.6												
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBWI96	QUALCOMM Inc 747525AFO	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.10/13/2015	.05/20/2025	0	4,250,000	-2.008	0	(21,335)	44,724		190,429	0	0	0	0	0	0	0	87.6												
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	.11/03/2015	.01/01/2027	0	10,000,000	4.75386	0	116,926	0		0	0	0	0	0	0	0	96,860	103.86												

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	-2.229	0	299,802	(55,725)	118,648		505,184	0	0	0	0	0		103.86
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAAO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	4.43957	0	0	116,539	0		0	0	0	0	0	0	75,828	89.17
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAAO	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	-2.029	0	281,730	(53,261)	111,495		474,731	0	0	0	0	0	0	89.17
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	4.81171	0	0	154,220	0		0	0	0	0	0	0	109,227	110.07
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	397,205	(59,132)	157,195		669,314	0	0	0	0	0	0	110.07
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	4.07914	0	0	54,649	0		0	0	0	0	0	0	46,217	98.86
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	-2.231	0	157,891	(29,561)	62,486		266,055	0	0	0	0	0	0	98.86
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	4.86629	0	0	53,858	0		0	0	0	0	0	0	18,937	65.6
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	-1.926	0	49,232	(21,668)	19,484		82,959	(36,995)	0	0	0	0	0	65.6
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPNJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	4.72986	0	0	94,015	0		0	0	0	0	0	0	91,652	98.1
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPNJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	-2.309	0	276,157	(46,180)	109,290		465,341	0	0	0	0	0	0	98.1
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	4.86943	0	0	42,858	0		0	0	0	0	0	0	30,506	94.66
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	111,307	(19,523)	44,050		187,559	0	0	0	0	0	0	94.66
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	4.769	0	0	113,577	0		0	0	0	0	0	0	37,873	64.36
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	-2.098	0	89,675	(47,205)	35,489		151,107	(70,012)	0	0	0	0	0	64.36
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPM45	Horace Mann Educators 440327AKO	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	4.96243	0	0	114,925	0		0	0	0	0	0	0	69,438	89.83
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPM45	Horace Mann Educators 440327AKO	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	-2.142	0	234,327	(45,518)	92,736		394,854	0	0	0	0	0	0	89.83

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTM	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	4.43957	0	0	83,242	0		0	0	0	0	0	57,316		83.22
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-P SLYBOTM	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	232,570	(38,813)	92,040		391,894	0	0	0	0	0		83.22
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	4.96243	0	0	11,492	0		0	0	0	0	0	2,752		55.83
JP MORGAN SECURITIES LLC Variable 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	7,616	(4,624)	3,014		12,834	(5,941)	0	0	0	0		55.83
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	5.10143	0	0	104,754	0		0	0	0	0	0	69,098		87.31
JP MORGAN SECURITIES LLC Variable 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	257,999	(45,500)	102,104		434,743	0	0	0	0	0		87.31
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	4.72986	0	0	117,533	0		0	0	0	0	0	103,078		69.13
JP MORGAN SECURITIES LLC Variable 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	334,145	(54,513)	132,239		563,054	588,758	0	0	0	0		69.13
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	4.96243	0	0	7,436	0		0	0	0	0	0	4,278		85.52
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-P SLUBUY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	-2.337	0	14,669	(3,213)	5,805		24,718	0	0	0	0	0		85.52
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	4.07914	0	0	85,067	0		0	0	0	0	0	62,445		92.25
JP MORGAN SECURITIES LLC Variable 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	211,865	(53,423)	83,846		357,005	0	0	0	0	0		92.25
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBNZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	1,650,000	4.86357	0	0	19,531	0		0	0	0	0	0	12,714		94.74
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-P SLYBNZ9M	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	46,233	(9,302)	18,297		77,906	0	0	0	0	0		94.74

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STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	0	850,000	4.96243	0	0	11,492	0		0	0	0	0	0	5,063		82.5	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	0	850,000	-2.265	0	18,205	(4,813)	7,205		30,676	0	0	0	0	0	0	82.5	
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	4.41471	0	0	48,010	0		0	0	0	0	0	28,312		89.04	
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	01/22/2015	10/30/2024	0	4,500,000	-2.01	0	105,112	(22,613)	41,598		177,120	0	0	0	0	0	0	89.04	
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLUBP2X8	502431AC3	D	Interest Rate	CME Group Inc	12/11/2014	05/28/2024	0	4,500,000	4.95343	0	0	54,152	0		0	0	0	0	0	24,245		93.33	
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLUBP2X8	502431AC3	D	Interest Rate	CME Group Inc	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	69,239	(25,571)	27,401		116,671	0	0	0	0	0	0	93.33	
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	02/05/2015	11/15/2024	0	3,750,000	4.86357	0	0	44,389	0		0	0	0	0	0	23,902		71.46	
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	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	89,089	(18,211)	35,257		150,120	150,768	0	0	0	0	0	71.46	
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLUBP2W	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc	12/11/2014	11/15/2024	0	4,400,000	4.86357	0	0	52,083	0		0	0	0	0	0	28,045		85.28	
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLUBP2W	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc	12/11/2014	11/15/2024	0	4,400,000	-2.31	0	86,078	(25,410)	34,066		145,046	0	0	0	0	0	0	85.28	
Preston Hollow Variable Rate Interest Rate Swap-R SL325WIM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc	02/17/2022	03/03/2027	0	3,700,000	4.55	0	0	100,948	0		0	0	0	0	0	36,651		106.61	
Preston Hollow Fixed Rate Interest Rate Swap-P SL325WIM6	Preston Hollow Series A 69431*AA2	D	Interest Rate	CME Group Inc	02/17/2022	03/03/2027	0	3,700,000	-1.695	0	150,977	(15,679)	59,750		254,405	0	0	0	0	0	0	106.61	
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc	02/05/2015	02/01/2025	0	4,250,000	4.43957	0	0	47,170	0		0	0	0	0	0	28,794		90.7	
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc	02/05/2015	02/01/2025	0	4,250,000	-1.9565	0	123,323	(20,788)	48,806		207,807	0	0	0	0	0	0	90.7	
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc	01/22/2015	01/23/2025	0	8,750,000	4.32457	0	0	91,447	0		0	0	0	0	0	58,923		94.73	
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc	01/22/2015	01/23/2025	0	8,750,000	-2.026	0	248,993	(42,841)	98,540		419,568	0	0	0	0	0	0	94.73	
CASH MARGIN					03/31/2023	03/31/2023				802,220			802,220		802,220								
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	5,499,722	1,221,384	2,661,271	XXX	8,717,783	1,211,937	0	0	0	1,345,502	XXX	XXX	
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	5,499,722	1,221,384	2,661,271	XXX	8,717,783	1,211,937	0	0	0	1,345,502	XXX	XXX	
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
116999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

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STATEMENT AS OF MARCH 31, 2023 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)
122999999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
128999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
134999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
135999999	Total Swaps - Interest Rate									0	5,499,722	1,221,384	2,661,271	XXX	8,717,783	1,211,937	0	0	0	1,345,502	XXX	XXX
136999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
137999999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
138999999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
139999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
140999999	Total Swaps									0	5,499,722	1,221,384	2,661,271	XXX	8,717,783	1,211,937	0	0	0	1,345,502	XXX	XXX
147999999	Subtotal - Forwards									0	0	0	0	XXX	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	XXX	XXX
168999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									345,932,907	139,916,864	1,221,384	473,771,761	XXX	479,828,273	94,595,114	0	0	0	1,345,502	XXX	XXX
169999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									0	0	0	0	XXX	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	XXX	XXX
175999999	Totals									345,932,907	139,916,864	1,221,384	473,771,761	XXX	479,828,273	94,595,114	0	0	0	1,345,502	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2023 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

E06.57

STATEMENT AS OF MARCH 31, 2023 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
ESM3	33	6,827,288	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	03/15/2023	3,951.8500	4,137.7500	1,121,755	1,121,755	306,735	0	0	0	306,735	369,600	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,121,755	1,121,755	306,735	0	0	0	306,735	369,600	XXX	XXX
1579999999. Subtotal - Long Futures												1,121,755	1,121,755	306,735	0	0	0	306,735	369,600	XXX	XXX
ESM3	9	1,861,988	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	03/15/2023	3,951.7667	4,137.7500	305,933	305,933	(83,693)	0	0	0	(83,693)	100,800	0001	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												305,933	305,933	(83,693)	0	0	0	(83,693)	100,800	XXX	XXX
1649999999. Subtotal - Short Futures												305,933	305,933	(83,693)	0	0	0	(83,693)	100,800	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,427,688	1,427,688	223,042	0	0	0	223,042	470,400	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												1,427,688	1,427,688	223,042	0	0	0	223,042	470,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,385,898	304,415	1,204,645
Total Net Cash Deposits	1,385,898	304,415	1,204,645

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2023 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

E07

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure			
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral					
0199999999 - Aggregate Sum of Exchange Traded Derivatives			XXX	XXX	XXX		507,344,408	(381,031,294)	507,344,408	507,344,408	(381,031,296)	507,344,408		470,400	470,400
Bank of America	Y	Y	13,430,942		36,368,561	(22,152,776)	784,843	36,368,561	(22,152,776)	784,843					
Barclays Bank PLC	Y	Y	72,048,000		163,266,021	(83,017,098)	8,200,923	163,266,021	(83,017,098)	8,200,923					
Citigroup	Y	Y	8,413,000		38,307,161	(29,193,804)	700,357	38,307,161	(29,193,804)	700,357					
Credit Suisse FB Int	Y	Y	17,378,027		40,871,400	(20,346,870)	3,146,503	40,871,400	(20,346,870)	3,146,503					
Morgan Stanley	Y	Y	37,078,000		134,954,320	(94,670,152)	3,206,168	134,954,322	(94,670,152)	3,206,170					
RBC Capital Markets	Y	Y	63,857,000		140,330,560	(71,658,226)	4,815,334	140,330,560	(71,658,226)	4,815,334					
Societe Generale	Y	Y	63,563,000		116,127,968	(48,914,205)	3,650,763	116,127,968	(48,914,205)	3,650,763					
UBS	Y	Y	7,949,000		27,426,968	(19,141,033)	336,935	27,426,968	(19,141,033)	336,935					
Wells Fargo	Y	Y	34,120,000		59,758,678	(22,092,409)	3,546,269	59,758,678	(22,092,409)	3,546,269					
0299999999. Total NAIC 1 Designation			317,836,969	0	757,411,637	(411,186,573)	28,388,095	757,411,639	(411,186,573)	28,388,097		0		0	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					6,023,631	(3,362,356)	2,661,275	8,717,783		8,717,783		1,345,502			
0999999999 - Gross Totals			317,836,969	0	1,270,779,676	(795,580,223)	538,393,778	1,273,473,830	(792,217,869)	544,450,289		1,815,902		470,400	
1. Offset per SSAP No. 64															
2. Net after right of offset per SSAP No. 64					1,270,779,676	(795,580,223)									

STATEMENT AS OF MARCH 31, 2023 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	Cash	ZBUT11V806EZRVWT807 ..	CASH	802,220	802,220	802,220		V.....
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRVWT807 ..	CASH	1,204,645	1,204,645	1,204,645		V.....
CBOE	Cash	529900RLNSGAG90UPEH54 ..	CASH	858,561	858,561	858,561		V.....
0199999999 - Total				2,865,426	2,865,426	2,865,426	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 ..	United States Treasury1 5/8% Due 8/15/2029 FA15	437,566	490,000	XXX.....	08/15/2029	IV.....
Bank of America	Treasury.....	EYKN6V0ZCB8VD91ULB80 ..	US TREASURY N/B1 5/8% Due 5/15/2031 MN15	12,993,376	14,860,000	XXX.....	05/15/2031	IV.....
Barclays Bank PLC	Cash	65GSEF7VJP517OUK5573 ..	CASH	72,048,000	72,048,000	XXX.....		V.....
Credit Suisse FB Int	Cash	E58DKGMJYYJLNB8C3868 ..	CASH	17,378,027	17,378,027	XXX.....		V.....
RBC Capital Markets	Cash	ES71P3U3RH1GC71XBU11 ..	CASH	63,857,000	63,857,000	XXX.....		V.....
Societe Generale	Cash	02PNE81BX4R0TD8PL41 ..	CASH	63,563,000	63,563,000	XXX.....		V.....
Morgan Stanley	Cash	4PQUHNGJPFQFN388653 ..	CASH	37,078,000	37,078,000	XXX.....		V.....
Citigroup	Cash	5493008G0IIFHX1U08231 ..	CASH	8,413,000	8,413,000	XXX.....		V.....
UBS	Cash	5493001KJT11GCBY1R12 ..	CASH	7,949,000	7,949,000	XXX.....		V.....
WellsFargo	Cash	KB1H1DSPRFMYMCJFX109 ..	CASH	34,120,000	34,120,000	XXX.....		V.....
0299999999 - Total				317,836,969	319,756,027	XXX	XXX	XXX

E09

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BNY Melon Pittsburgh, PA		0.000	0	0	9,852,964	10,147,463	6,177,856	.XXX.
JP Morgan Chase Dallas, TX		0.000	0	0	3,429,616	2,978,827	3,701,998	.XXX.
JP Morgan Chase New York, NY		0.000	0	0	43,511,209	45,816,125	44,350,187	.XXX.
JP Morgan Chase San Antonio, TX		0.000	0	0	(27,395,033)	(26,373,287)	(26,189,769)	.XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	(12,542)	(65,393)	(2,792)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	29,386,214	32,503,735	28,037,480	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	29,386,214	32,503,735	28,037,480	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
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0599999. Total - Cash	XXX	XXX	0	0	29,386,214	32,503,735	28,037,480	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE Life Insurance Company of the Southwest
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US Treasury		02/03/2023	4.530	01/25/2024	430,103	0	2,958
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					430,103	0	2,958
0109999999	Total - U.S. Government Bonds					430,103	0	2,958
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					430,103	0	2,958
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					430,103	0	2,958
09248U-70-0	Blackrock Fed fund # 0081		03/31/2023	0.000		114,845,156	0	500,959
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					114,845,156	0	500,959
8609999999	Total Cash Equivalents					115,275,259	0	503,917