

QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
JUNE 30, 2023

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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) 802-229-3333 (Area Code) (Telephone Number) StateReporting@nationallife.com (E-mail Address) 802-229-7282 (FAX Number)

OFFICERS

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

OTHER

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

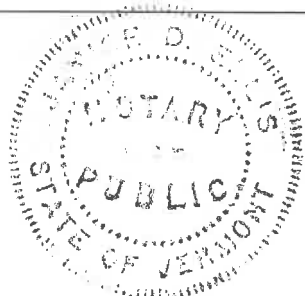
DocuSigned by: Eric Sandberg 39F2A9083B0D46B... Eric Gustave Sandberg SVP, Chief Financial Officer & Chief Risk Officer

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

Subscribed and sworn to before me this August 2023 day of 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 JUNE 30, 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	21,885,596,197	0	21,885,596,197	20,417,290,882
2. Stocks:				
2.1 Preferred stocks	14,070,750	0	14,070,750	14,170,500
2.2 Common stocks	81,340,846	0	81,340,846	80,133,690
3. Mortgage loans on real estate:				
3.1 First liens	4,262,910,070	0	4,262,910,070	4,454,783,363
3.2 Other than first liens.....	27,514,435	0	27,514,435	27,753,203
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$(116,358)), cash equivalents (\$315,671,120) and short-term investments (\$200,657)	315,755,418	0	315,755,418	138,818,711
6. Contract loans (including \$0 premium notes)	677,286,276	0	677,286,276	604,650,705
7. Derivatives	2,076,076,739	0	2,076,076,739	714,540,163
8. Other invested assets	1,344,145,761	0	1,344,145,761	1,310,194,144
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	30,684,696,492	0	30,684,696,492	27,762,335,361
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	258,354,235	0	258,354,235	228,848,447
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,644,883	0	1,644,883	2,622,262
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	48,406,004	0	48,406,004	42,466,408
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,467,882	0	17,467,882	0
16.2 Funds held by or deposited with reinsured companies	1,528	0	1,528	3,832
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	48,699,387
18.2 Net deferred tax asset	265,031,205	141,672,820	123,358,385	105,885,299
19. Guaranty funds receivable or on deposit	896,963	0	896,963	896,963
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	18,780,403
24. Health care (\$0) and other amounts receivable	87,968,830	87,968,830	0	0
25. Aggregate write-ins for other than invested assets	272,383,138	841,404	271,541,734	262,635,127
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,636,851,160	230,483,054	31,406,368,106	28,473,173,489
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	31,636,851,160	230,483,054	31,406,368,106	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	271,333,452	0	271,333,452	262,507,989
2502. Prepaid Expenses	469,356	469,356	0	0
2503. Bills Receivable	(1,013)	(1,013)	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	581,343	373,061	208,282	127,138
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	272,383,138	841,404	271,541,734	262,635,127

STATEMENT AS OF JUNE 30, 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 \$ 23,107,603,622 less \$0 included in Line 6.3 (including \$193,842,283 Modco Reserve)	23,107,603,622	21,503,287,957
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	340,725	355,643
3. Liability for deposit-type contracts (including \$0 Modco Reserve).....	2,281,265,283	2,235,953,580
4. Contract claims:		
4.1 Life	53,968,344	56,166,331
4.2 Accident and health	10,000	10,000
5. Policyholders' dividends/refunds to members \$0 and coupons \$0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0 Modco)	311,236	280,116
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$0 Modco)	0	0
6.3 Coupons and similar benefits (including \$0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$620 accident and health premiums	275,825	308,963
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	198,748	77,954
9.2 Provision for experience rating refunds, including the liability of \$0 accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$0 assumed and \$0 ceded	0	211,845
9.4 Interest Maintenance Reserve	59,094,230	45,472,739
10. Commissions to agents due or accrued-life and annuity contracts \$15,834,255 , accident and health \$0 and deposit-type contract funds \$0	15,834,255	10,849,997
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	12,517,077	10,605,437
13. Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,699,326	6,069,777
15.1 Current federal and foreign income taxes, including \$0 on realized capital gains (losses)	64,525,427	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	(227,181)	68,849
17. Amounts withheld or retained by reporting entity as agent or trustee	335,973	418,313
18. Amounts held for agents' account, including \$0 agents' credit balances	704,407	478,866
19. Remittances and items not allocated	54,561,936	57,523,251
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$0 and interest thereon \$0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	432,084,182	441,234,347
24.02 Reinsurance in unauthorized and certified (\$0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	56,089,320	25,424,285
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	1,831,188,762	1,804,090,962
24.08 Derivatives	1,351,499,392	470,798,895
24.09 Payable for securities	71,562,514	23,375,710
24.10 Payable for securities lending	0	0
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	10,213,479	10,483,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,407,656,882	26,703,547,628
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	29,407,656,882	26,703,547,628
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	30,000,000	30,000,000
33. Gross paid in and contributed surplus	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,381,214,814	1,152,129,452
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 29 \$0)	0	0
36.20 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	1,995,711,224	1,766,625,862
38. Totals of Lines 29, 30 and 37	1,998,711,224	1,769,625,862
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,406,368,106	28,473,173,489
DETAILS OF WRITE-INS		
2501. LIHTC Commitments	505,164	588,748
2502. Uncashed Checks Pending Escheatment	7,485,578	7,442,456
2503. Guaranty Fund	1,734,254	1,741,046
2598. Summary of remaining write-ins for Line 25 from overflow page	488,483	711,562
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,213,479	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 JUNE 30, 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	2,742,836,250	1,731,692,057	3,872,852,376
2. Considerations for supplementary contracts with life contingencies	268,288	82,219	213,800
3. Net investment income	961,242,396	93,561,852	611,161,261
4. Amortization of Interest Maintenance Reserve (IMR)	3,698,336	3,740,304	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	37,243,720	27,805,289	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	15,952,707	4,889,532	4,633,313
9. Totals (Lines 1 to 8.3)	3,761,241,697	1,861,771,253	4,548,745,089
10. Death benefits	104,330,061	94,153,923	189,187,507
11. Matured endowments (excluding guaranteed annual pure endowments)	370,255	466,819	467,293
12. Annuity benefits	66,031,915	75,321,742	130,642,825
13. Disability benefits and benefits under accident and health contracts	893,879	577,743	1,193,183
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	802,710,032	582,859,167	1,353,403,824
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	117,404,287	15,143,191	58,055,939
18. Payments on supplementary contracts with life contingencies	204,431	199,230	382,154
19. Increase in aggregate reserves for life and accident and health contracts	1,604,300,747	795,634,165	1,803,388,556
20. Totals (Lines 10 to 19)	2,696,245,607	1,564,355,980	3,536,721,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	455,085,599	347,150,921	772,608,516
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	141,999,747	131,530,513	296,518,972
24. Insurance taxes, licenses and fees, excluding federal income taxes	37,682,058	29,414,303	60,748,076
25. Increase in loading on deferred and uncollected premiums	1,420,086	(627,340)	(3,897,826)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	21,425,985	45,303,681	48,955,734
28. Totals (Lines 20 to 27)	3,353,859,082	2,117,128,058	4,711,654,752
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	407,382,615	(255,356,805)	(162,909,663)
30. Dividends to policyholders and refunds to members	185,615	157,758	281,277
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	407,197,000	(255,514,563)	(163,190,940)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	139,766,205	(2,144,760)	(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)	267,430,795	(253,369,803)	(148,836,042)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,435,532 (excluding taxes of \$ 4,604,005 transferred to the IMR)	(32,347,093)	(2,458,018)	(15,491,499)
35. Net income (Line 33 plus Line 34)	235,083,702	(255,827,821)	(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)	235,083,702	(255,827,821)	(164,327,541)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(16,062,766)	54,863,733	24,095,620
39. Change in net unrealized foreign exchange capital gain (loss)	41,384	(43,145)	(129,026)
40. Change in net deferred income tax	83,290,487	56,972,844	61,467,652
41. Change in nonadmitted assets	(73,179,861)	4,665,659	(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	9,150,165	(42,060,097)	(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	(9,237,749)	(12,682,582)	(25,485,298)
54. Net change in capital and surplus for the year (Lines 37 through 53)	229,085,362	(194,111,410)	(204,305,115)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,998,711,224	1,779,819,567	1,769,625,862
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	2,993,934	817,419	4,038,263
08.302. Change in COLI	8,825,463	11,684,631	17,566,878
08.303. Misc Income - MODCO Interest	4,133,310	(7,612,518)	(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)	15,952,707	4,889,532	4,633,313
2701. Funds Withheld Expense	21,491,190	45,412,250	49,525,380
2702. Miscellaneous Deductions	(79,768)	(128,082)	(589,287)
2703. Fines and Penalties	14,563	19,513	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)	21,425,985	45,303,681	48,955,734
5301. Ceding Commission	(9,237,749)	(12,682,582)	(25,485,298)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,237,749)	(12,682,582)	(25,485,298)

STATEMENT AS OF JUNE 30, 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	2,835,453,153	1,829,152,973	4,073,050,908
2. Net investment income	550,661,099	589,206,188	999,219,358
3. Miscellaneous income	31,661,123	6,303,673	7,487,387
4. Total (Lines 1 to 3)	3,417,775,375	2,424,662,834	5,079,757,653
5. Benefit and loss related payments	1,188,876,618	828,805,504	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	630,168,754	522,814,098	1,137,584,751
8. Dividends paid to policyholders	154,495	93,017	179,961
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	35,580,928	28,294,791	26,130,141
10. Total (Lines 5 through 9)	1,854,780,795	1,380,007,409	2,992,534,285
11. Net cash from operations (Line 4 minus Line 10)	1,562,994,580	1,044,655,424	2,087,223,368
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	774,985,240	603,432,058	1,087,976,114
12.2 Stocks	0	2,000,000	5,350,000
12.3 Mortgage loans	222,906,261	231,292,280	565,840,374
12.4 Real estate	0	0	0
12.5 Other invested assets	29,630,273	88,901,682	103,602,300
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	48,186,804	31,319,636	1,139,321
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,075,708,578	956,945,656	1,763,908,109
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,262,135,888	1,472,655,527	2,880,356,705
13.2 Stocks	1,922,595	370,500	1,351,622
13.3 Mortgage loans	30,794,199	369,299,704	574,369,578
13.4 Real estate	0	0	0
13.5 Other invested assets	87,007,715	124,054,430	180,749,491
13.6 Miscellaneous applications	87,238,327	20,006,451	61,753,964
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,469,098,724	1,986,386,612	3,698,581,360
14. Net increase (or decrease) in contract loans and premium notes	72,635,571	39,008,978	95,412,185
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,466,025,717)	(1,068,449,934)	(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	45,311,703	65,815,896	50,826,165
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	34,656,140	(17,247,505)	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)	79,967,843	48,568,391	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)	176,936,707	24,773,881	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)	315,755,418	53,015,029	138,818,711

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	1,209,903,051	1,065,909,030	2,245,130,660
3. Ordinary individual annuities	1,571,211,067	756,009,290	1,761,759,999
4. Credit life (group and individual)	0	0	0
5. Group life insurance	2,354	3,860	8,671
6. Group annuities	87,431,107	25,445,593	109,550,987
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	16,123	18,891	37,267
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	2,868,563,702	1,847,386,664	4,116,487,584
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	2,868,563,702	1,847,386,664	4,116,487,584
14. Deposit-type contracts	204,502	430,668	920,009
15. Total (Lines 13 and 14)	2,868,768,204	1,847,817,332	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.

There are currently no practices prescribed and permitted 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	\$ 235,083,702	\$ (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	\$ 235,083,702	\$ (164,327,541)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,998,711,224	\$ 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	\$ 1,998,711,224	\$ 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

N/A

NOTE 3 Business Combinations and Goodwill

N/A

NOTE 4 Discontinued Operations

N/A

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) N/A

(3) N/A

(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	\$ (1,394,362)
2. 12 Months or Longer	\$ (58,766,441)

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

1. Less than 12 Months	\$ 25,037,267
2. 12 Months or Longer	\$ 266,336,570

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

N/A

H. Repurchase Agreements Transactions Accounted for as a Sale

N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

N/A

NOTES TO FINANCIAL STATEMENTS

- M. Working Capital Finance Investments
N/A
- N. Offsetting and Netting of Assets and Liabilities
N/A
- R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	0.0%
(2) Cash Equivalents	100.0%
(3) Short-Term Investments	0.0%
(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	\$ 59,334,800	\$ 59,334,800	\$ -
(d) Excess Stock	\$ 5,273,500	\$ 5,273,500	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 71,608,300	\$ 71,608,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,476,522,802	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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

- (3) Collateral Pledged to FHLB

- a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,068,247,065	\$ 3,162,989,356	\$ 2,096,195,362
2. Current Year General Account Total Collateral Pledged	\$ 3,068,247,065	\$ 3,162,989,356	\$ 2,096,195,362
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

NOTES TO FINANCIAL STATEMENTS

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 3,245,811,256	\$ 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	\$ 2,096,195,362	\$ 2,096,195,362	\$ -	\$ 2,096,195,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,096,195,362	\$ 2,096,195,362	\$ -	\$ 2,096,195,362
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
N/A
- 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
N/A
- 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

N/A

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

N/A

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

N/A

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	\$ -	\$ 4,632,318	\$ -	\$ -	\$ 4,632,318
Preferred Stock	\$ -	\$ 8,870,750	\$ -	\$ -	\$ 8,870,750
Common Stock	\$ 378,703	\$ -	\$ 78,161,952	\$ 2,800,191	\$ 81,340,846
Cash, Cash Equivalents, and Short-Term Investments	\$ 318,823	\$ 200,657	\$ -	\$ 315,235,938	\$ 315,755,418
Derivatives	\$ 1,902,132	\$ 2,074,174,607	\$ -	\$ -	\$ 2,076,076,739
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,207,957,576	\$ 1,207,957,576
Total assets at fair value/NAV	\$ 2,599,658	\$ 2,087,878,332	\$ 78,161,952	\$ 1,525,993,705	\$ 3,694,633,647

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	\$ -	\$ 1,351,499,392	\$ -	\$ -	\$ 1,351,499,392
	\$ -	\$ 1,351,499,392	\$ -	\$ -	\$ 1,351,499,392

(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	\$ 77,754,722	\$ -	\$ -	\$ (532,570)	\$ -	\$ 939,800	\$ -	\$ -	\$ -	\$ 78,161,952
	\$ 77,754,722	\$ -	\$ -	\$ (532,570)	\$ -	\$ 939,800	\$ -	\$ -	\$ -	\$ 78,161,952

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	\$ 19,310,995,412	\$ 21,885,596,252	\$ 5,036,976	\$ 19,053,808,073	\$ 252,150,363	\$ -	\$ -
Preferred Stock	\$ 13,905,068	\$ 14,070,750	\$ -	\$ 13,905,068	\$ -	\$ -	\$ -
Common Stock	\$ 81,340,846	\$ 81,340,846	\$ 378,703	\$ -	\$ 78,161,952	\$ 2,800,191	\$ -
Mortgage Loans	\$ 3,903,953,879	\$ 4,290,424,509	\$ -	\$ -	\$ 3,903,953,879	\$ -	\$ -
Cash, Cash Equivalents & Short-Term Investments	\$ 315,755,418	\$ 315,755,418	\$ 318,823	\$ 200,657	\$ -	\$ 315,235,938	\$ -
Derivative Asset	\$ 2,076,076,739	\$ 2,076,076,739	\$ 1,902,132	\$ 2,074,174,607	\$ -	\$ -	\$ -
Surplus Notes	\$ 97,718,067	\$ 95,468,544	\$ -	\$ 97,718,067	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,248,677,220	\$ 1,248,677,220	\$ -	\$ -	\$ -	\$ 1,207,957,576	\$ 40,719,643
Derivative Liability	\$ 1,351,499,392	\$ 1,351,499,392	\$ -	\$ 1,351,499,392	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 40,719,643	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at June 30, 2023	Unfunded Commitments as of June 30, 2023	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,800,191	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	315,235,938	-	Not applicable	Not applicable
Other Invested Assets	1,207,957,576	641,201,761	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

N/A

NOTE 27 Structured Settlements

N/A

NOTE 28 Health Care Receivables

N/A

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

N/A

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

N/A

NOTE 36 Loss/Claim Adjustment Expenses

N/A

STATEMENT AS OF JUNE 30, 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, VTNO...	...NO...	...NO...	...YES...

STATEMENT AS OF JUNE 30, 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: \$ 39,074,612
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 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 100,000 | \$ 34,963,411 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 100,000 | \$ 34,963,411 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [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 JUNE 30, 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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NLG Capital, Inc.	A.....
Varagon Capital Partners, LP	U.....
Apollo Insurance Solutions Group	U.....
Western Asset Management Company, LLC	U.....
Blackrock Financial Management, Inc.	U.....
PineBridge Investments LLC	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 [X] 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 [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS.....
281851	Varagon Capital Partners LP		SEC	NO.....
143161	Apollo Insurance Solutions Group	549300L3R6C4MA4YKN89	SEC	NO.....
110441	Western Asset Management Company, LLC	549300C5A561UXU1CN46	SEC	NO.....
107105	Blackrock Financial Management, Inc.	549300LVXY1VJKE13M84	SEC	NO.....
105926	PineBridge Investments LLC	CLDVY8VY4GNT81Q4VM57	SEC	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- | | 1
Amount |
|---|----------------------|
| 1.1 Long-Term Mortgages In Good Standing | |
| 1.11 Farm Mortgages | \$.....0 |
| 1.12 Residential Mortgages | \$.....0 |
| 1.13 Commercial Mortgages | \$.....4,290,424,505 |
| 1.14 Total Mortgages in Good Standing | \$.....4,290,424,505 |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 Total Mortgages in Good Standing with Restructured Terms..... | \$.....0 |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 Farm Mortgages | \$.....0 |
| 1.32 Residential Mortgages | \$.....0 |
| 1.33 Commercial Mortgages | \$.....0 |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | \$.....0 |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 Farm Mortgages | \$.....0 |
| 1.42 Residential Mortgages | \$.....0 |
| 1.43 Commercial Mortgages | \$.....0 |
| 1.44 Total Mortgages in Process of Foreclosure | \$.....0 |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$.....4,290,424,505 |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 Farm Mortgages | \$.....0 |
| 1.62 Residential Mortgages | \$.....0 |
| 1.63 Commercial Mortgages | \$.....0 |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | \$.....0 |
| 2. Operating Percentages: | |
| 2.1 A&H loss percent | 0.000 % |
| 2.2 A&H cost containment percent | 0.000 % |
| 2.3 A&H expense percent excluding cost containment expenses | 0.000 % |
| 3.1 Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date | \$.....0 |
| 3.3 Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date | \$.....0 |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] No [] |
| 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [] No [] |

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF JUNE 30, 2023 OF THE Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

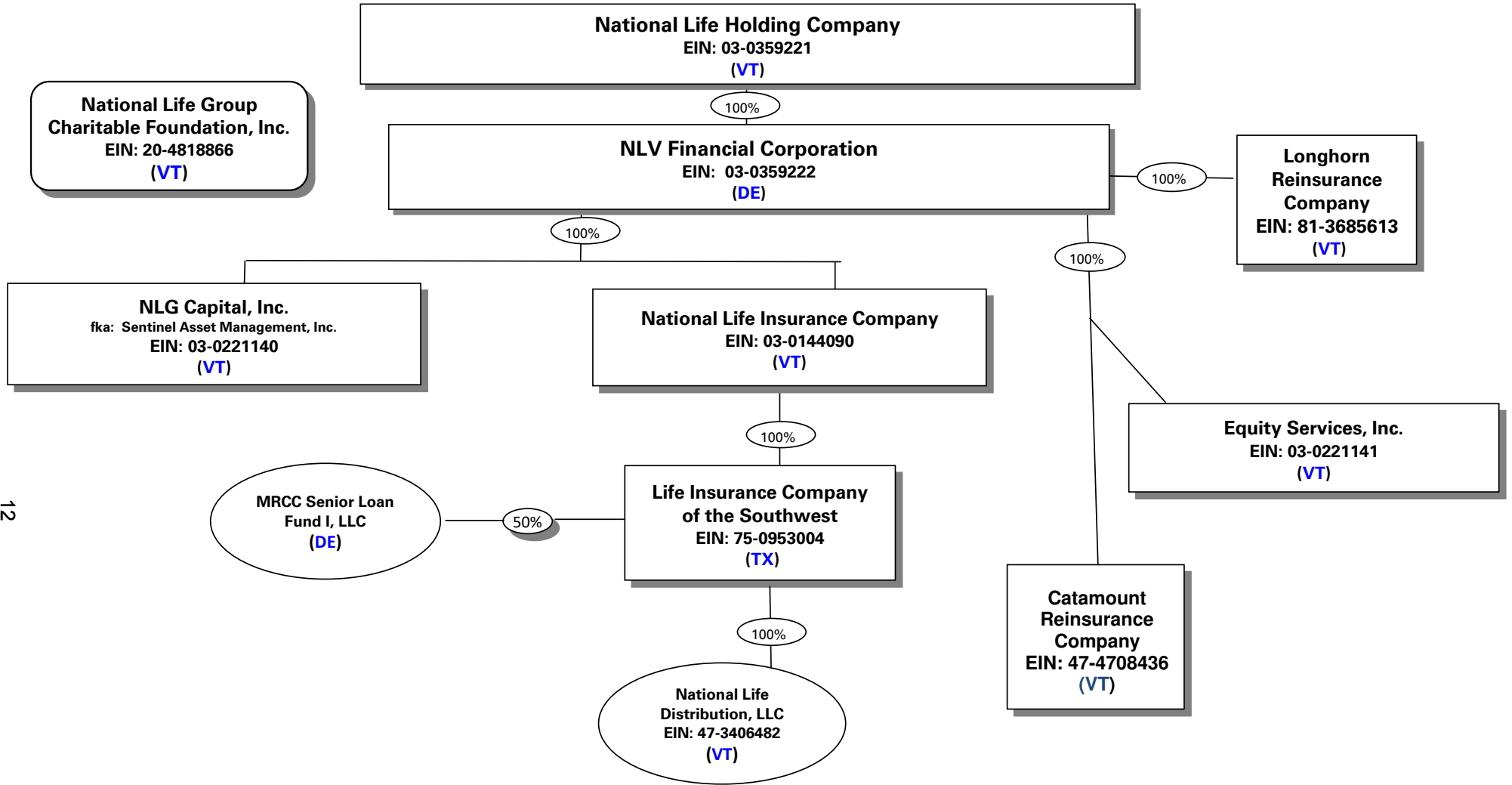
Current Year To Date - Allocated by States and Territories

	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	9,688,648	21,285,310	87	0	30,974,045	0
2. Alaska	AK	2,337,888	3,934,456	90	0	6,272,434	0
3. Arizona	AZ	22,180,964	13,407,211	191	0	35,588,366	0
4. Arkansas	AR	4,213,047	7,425,907	60	0	11,639,013	0
5. California	CA	342,587,667	345,002,436	257	0	687,590,361	16,994
6. Colorado	CO	21,382,840	11,636,029	398	0	33,019,267	47,788
7. Connecticut	CT	5,239,180	22,812,585	0	0	28,051,765	0
8. Delaware	DE	3,659,630	4,458,068	0	0	8,117,698	0
9. District of Columbia	DC	1,868,309	1,841,109	0	0	3,709,418	0
10. Florida	FL	99,938,277	215,354,237	106	0	315,292,619	70,268
11. Georgia	GA	35,097,159	46,515,998	26	0	81,613,183	0
12. Hawaii	HI	17,222,343	12,588,182	0	0	29,810,525	0
13. Idaho	ID	1,907,934	4,007,685	26	0	5,915,645	0
14. Illinois	IL	30,525,884	29,803,639	52	0	60,329,574	0
15. Indiana	IN	5,816,675	9,979,338	20	0	15,796,033	0
16. Iowa	IA	2,253,191	3,729,363	0	0	5,982,554	0
17. Kansas	KS	3,808,957	4,219,100	137	0	8,028,194	0
18. Kentucky	KY	6,260,333	3,091,596	0	0	9,351,929	0
19. Louisiana	LA	5,445,106	16,479,456	3,040	0	21,927,602	0
20. Maine	ME	789,355	2,381,425	0	0	3,170,780	0
21. Maryland	MD	30,836,257	20,706,260	0	0	51,542,517	0
22. Massachusetts	MA	13,000,080	32,572,564	0	0	45,572,645	0
23. Michigan	MI	13,773,765	139,157,415	26	0	152,931,206	0
24. Minnesota	MN	17,746,806	7,715,688	26	0	25,462,520	0
25. Mississippi	MS	3,253,433	6,969,052	332	0	10,222,816	0
26. Missouri	MO	10,976,162	8,182,808	0	0	19,158,969	0
27. Montana	MT	2,385,095	994,723	96	0	3,379,914	0
28. Nebraska	NE	1,930,941	6,545,402	46	0	8,476,388	0
29. Nevada	NV	69,267,426	36,010,477	52	0	105,277,956	0
30. New Hampshire	NH	2,422,029	11,057,649	0	0	13,479,678	0
31. New Jersey	NJ	46,837,768	31,342,078	0	0	78,179,845	0
32. New Mexico	NM	4,411,381	4,550,420	299	0	8,962,099	53,582
33. New York	NY	26,950,857	4,015,758	0	0	30,966,615	0
34. North Carolina	NC	35,196,932	93,759,375	26	0	128,956,333	0
35. North Dakota	ND	6,732,859	1,560,470	104	0	8,293,434	0
36. Ohio	OH	18,357,572	22,972,408	0	0	41,329,981	0
37. Oklahoma	OK	7,986,132	13,062,479	1,731	0	21,050,342	0
38. Oregon	OR	6,802,153	4,118,856	0	0	10,921,009	0
39. Pennsylvania	PA	22,957,521	43,404,987	0	0	66,362,508	0
40. Rhode Island	RI	3,869,625	4,631,708	0	0	8,501,333	0
41. South Carolina	SC	10,453,274	19,247,483	0	0	29,700,757	0
42. South Dakota	SD	439,678	374,612	0	0	814,290	0
43. Tennessee	TN	10,396,323	22,283,122	0	0	32,679,445	0
44. Texas	TX	144,801,654	240,505,022	10,139	0	385,316,815	15,870
45. Utah	UT	13,070,053	12,082,526	160	0	25,152,740	0
46. Vermont	VT	5,663,798	33,006,902	0	0	38,670,700	0
47. Virginia	VA	26,989,821	30,347,347	0	0	57,337,169	0
48. Washington	WA	17,045,986	8,741,578	26	0	25,787,589	0
49. West Virginia	WV	897,025	4,448,462	0	0	5,345,487	0
50. Wisconsin	WI	7,078,313	15,288,903	0	0	22,367,217	0
51. Wyoming	WY	587,662	637,842	202	0	1,225,706	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	56,130	6,726	0	0	62,856	0
55. U.S. Virgin Islands	VI	10,332	0	0	0	10,332	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	1,324,252	11,480	0	0	1,335,732	0
59. Subtotal	XXX	1,206,732,480	1,660,265,712	17,753	0	2,867,015,946	204,502
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	125,522	0	0	0	125,522	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	631,376	0	0	0	631,376	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,207,489,378	1,660,265,712	17,753	0	2,867,772,844	204,502
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	1,207,489,378	1,660,265,712	17,753	0	2,867,772,844	204,502
98. Less Reinsurance Ceded	XXX	131,352,034	0	0	0	131,352,034	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,076,137,344	1,660,265,712	17,753	0	2,736,420,809	204,502
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	1,324,252	11,480	0	0	1,335,732	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,324,252	11,480	0	0	1,335,732	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

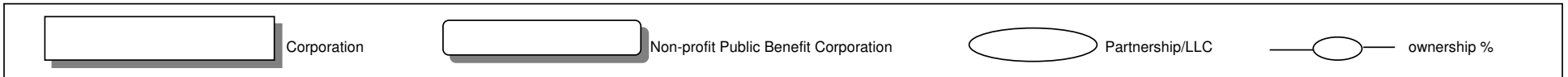
(a) Active Status Counts:

- | | |
|--|--|
| 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 JUNE 30, 2023 OF THE Life Insurance Company of the Southwest



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STATEMENT AS OF JUNE 30, 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.	NO

AUGUST FILING

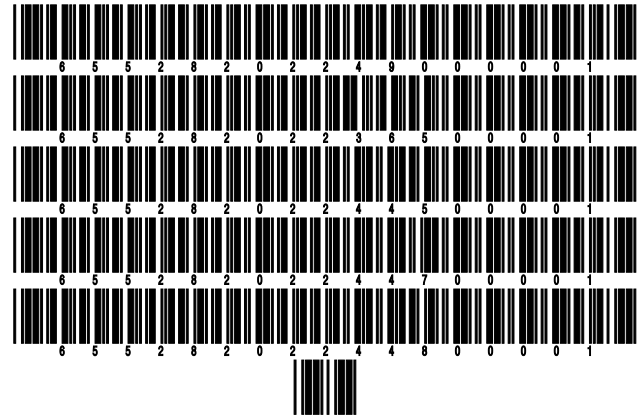
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2023 OF THE Life Insurance Company of the Southwest
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Items not allocated	581,343	373,061	208,282	127,138
2597. Summary of remaining write-ins for Line 25 from overflow page	581,343	373,061	208,282	127,138

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims	488,483	711,562
2597. Summary of remaining write-ins for Line 25 from overflow page	488,483	711,562

STATEMENT AS OF JUNE 30, 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	10,644,199	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	222,906,261	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)	4,290,424,514	4,482,536,576
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	4,290,424,514	4,482,536,576
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,290,424,514	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	22,613,254	40,576,681
2.2 Additional investment made after acquisition	64,394,461	140,172,810
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	69,999	132,358
5. Unrealized valuation increase (decrease)	(15,184,585)	22,361,963
6. Total gain (loss) on disposals	(474,902)	1,417,177
7. Deduct amounts received on disposals	29,630,273	103,602,300
8. Deduct amortization of premium and depreciation	7,877,720	19,385,034
9. Total foreign exchange change in book/adjusted carrying value	41,384	(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)	1,344,145,763	1,310,194,145
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,344,145,763	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	2,294,759,800	2,936,961,029
3. Accrual of discount	15,671,011	14,350,697
4. Unrealized valuation increase (decrease)	(878,181)	1,733,659
5. Total gain (loss) on disposals	10,644,599	(9,682,631)
6. Deduct consideration for bonds and stocks disposed of	804,646,520	1,154,275,570
7. Deduct amortization of premium	21,802,406	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	24,480,403	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	144,830	9,011,861
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,981,007,793	20,511,595,063
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	21,981,007,793	20,511,595,063

STATEMENT AS OF JUNE 30, 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)	11,224,062,022	809,892,860	252,436,931	71,261,307	11,224,062,022	11,852,779,258	0	10,845,369,389
2. NAIC 2 (a)	8,756,363,557	516,628,664	288,726,004	(59,357,929)	8,756,363,557	8,924,908,288	0	8,465,299,588
3. NAIC 3 (a)	1,001,727,924	22,380,375	50,324,916	(29,694,271)	1,001,727,924	944,089,112	0	953,375,431
4. NAIC 4 (a)	168,378,817	67,367	13,484,864	(6,615,438)	168,378,817	148,345,882	0	140,767,011
5. NAIC 5 (a)	11,818,327	18,238	2,917	6,768	11,818,327	11,840,416	0	13,839,613
6. NAIC 6 (a)	7,459,505	0	3,201,268	11,126	7,459,505	4,269,363	0	3,774,797
7. Total Bonds	21,169,810,152	1,348,987,504	608,176,900	(24,388,437)	21,169,810,152	21,886,232,319	0	20,422,425,829
PREFERRED STOCK								
8. NAIC 1	5,200,000	0	0	0	5,200,000	5,200,000	0	5,200,000
9. NAIC 2	8,706,250	0	0	164,500	8,706,250	8,870,750	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	13,906,250	0	0	164,500	13,906,250	14,070,750	0	14,170,500
15. Total Bonds and Preferred Stock	21,183,716,402	1,348,987,504	608,176,900	(24,223,937)	21,183,716,402	21,900,303,069	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 \$ 435,181 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 85,637 ; 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	200,657	xxx	200,657	24,650	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	160,763	351,851
2. Cost of short-term investments acquired	39,894	160,763
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	351,851
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	200,657	160,763
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	200,657	160,763

STATEMENT AS OF JUNE 30, 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	292,735,752
3. Unrealized Valuation increase/(decrease)	393,999,686
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(124,815,714)
6. Considerations received/(paid) on terminations	81,018,838
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	723,518,856
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	723,518,856

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)	778,859
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	65,388
3.12 Section 1, Column 15, prior year	(262,625) 328,013
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	0 328,013
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	65,388
3.24 Section 1, Column 19, prior year plus	(262,625)
3.25 SSAP No. 108 adjustments	0 328,013 328,013
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	427,668
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	427,668
4.23 SSAP No. 108 adjustments	0 427,668
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,902,156
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	1,902,156

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 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.....	722,675,216
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,902,133
3.	Total (Line 1 plus Line 2)	724,577,349
4.	Part D, Section 1, Column 6	2,076,076,741
5.	Part D, Section 1, Column 7	(1,351,499,392)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	712,376,833
8.	Part B, Section 1, Column 13	1,902,132
9.	Total (Line 7 plus Line 8)	714,278,965
10.	Part D, Section 1, Column 9	2,065,778,357
11.	Part D, Section 1, Column 10	(1,351,499,392)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	1,227,220
14.	Part B, Section 1, Column 20	403,200
15.	Part D, Section 1, Column 12	1,630,420
16.	Total (Line 13 plus Line 14 minus Line 15)	0

STATEMENT AS OF JUNE 30, 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	2,673,836,935	1,394,103,569
3. Accrual of discount	33,849	3,014
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(62,423)
6. Deduct consideration received on disposals	2,482,373,852	1,269,869,972
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	315,671,120	124,174,188
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	315,671,120	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 JUNE 30, 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		05/03/2023	8.248	0	5,302,823	66,505,534
0599999. Mortgages in good standing - Commercial mortgages-all other							0	5,302,823	66,505,534
0899999. Total Mortgages in good standing							0	5,302,823	66,505,534
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							0	5,302,823	66,505,534

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)	13 Total Foreign Exchange Change in Book Value					
0210662	FULTON	MD		12/01/2016	05/24/2023	3,855,079	0	0	0	0	0	0	3,855,079	3,855,079	0	0	0
0210630	VERONA	WI		12/01/2016	04/10/2023	8,328,941	0	0	0	0	0	0	8,328,941	8,328,941	0	0	0
0210758	WESTON	FL		08/23/2017	05/18/2023	40,500,000	0	0	0	0	0	0	40,500,000	40,500,000	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013	05/19/2023	15,252,039	0	0	0	0	0	0	15,252,039	15,252,039	0	0	0
0210624	SANDY	UT		06/03/2013	04/18/2023	5,424,417	0	0	0	0	0	0	5,424,417	5,424,417	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013	04/10/2023	16,020,651	0	0	0	0	0	0	16,020,651	16,020,651	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017	05/19/2023	2,646,609	0	0	0	0	0	0	2,646,609	2,646,609	0	0	0
0210632	FULTON	MD		07/25/2013	05/24/2023	4,444,888	0	0	0	0	0	0	4,444,888	4,444,888	0	0	0
0210684	FULTON	MD		05/13/2015	05/10/2023	4,452,931	0	0	0	0	0	0	4,452,931	4,452,931	0	0	0
0210736	ALLEN	TX		10/19/2016	05/12/2023	24,000,000	0	0	0	0	0	0	24,000,000	24,000,000	0	0	0
0199999. Mortgages closed by repayment						124,925,555	0	0	0	0	0	0	124,925,555	124,925,555	0	0	0
0210821	DALLAS	TX		04/01/2019		0	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	0
0210781	HARTLAND	WI		03/30/2018		48,354	0	0	0	0	0	0	48,354	48,354	0	0	0
0210792	PORTLAND	OR		07/02/2018		0	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	0
210753A	EDINA	MINN		09/01/2017		148,671	0	0	0	0	0	0	148,671	148,671	0	0	0

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STATEMENT AS OF JUNE 30, 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
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		97,375	0	0	0	0	0	0	97,375	97,375	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		72,637	0	0	0	0	0	0	72,637	72,637	0	0	0
0210972	SAN ANTONIO	TX		07/21/2022		102,534	0	0	0	0	0	0	102,534	102,534	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		84,629	0	0	0	0	0	0	84,629	84,629	0	0	0
0210756	CENTREVILLE	VA		09/01/2017		86,946	0	0	0	0	0	0	86,946	86,946	0	0	0
0210848	PLANO	TX		04/22/2020		42,438	0	0	0	0	0	0	42,438	42,438	0	0	0
0210953	KERRVILLE	TX		01/18/2022		43,534	0	0	0	0	0	0	43,534	43,534	0	0	0
0210937	GAINESVILLE	GA		11/12/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210727	CHICAGO	IL		09/21/2016		106,182	0	0	0	0	0	0	106,182	106,182	0	0	0
0210955	GOLETA	CA		02/16/2022		131,916	0	0	0	0	0	0	131,916	131,916	0	0	0
0210701	DES PERES	MO		10/21/2015		90,220	0	0	0	0	0	0	90,220	90,220	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		53,085	0	0	0	0	0	0	53,085	53,085	0	0	0
210814A	MAPLE VALLEY	WA		01/03/2019		85,666	0	0	0	0	0	0	85,666	85,666	0	0	0
0210944	EAST HAVEN	CT		12/22/2021		65,938	0	0	0	0	0	0	65,938	65,938	0	0	0
0210669	MEQUON	WI		09/30/2014		29,802	0	0	0	0	0	0	29,802	29,802	0	0	0
0210914	PHOENIX	AZ		07/23/2021		44,050	0	0	0	0	0	0	44,050	44,050	0	0	0
210814B	MAPLE VALLEY	WA		01/03/2019		19,838	0	0	0	0	0	0	19,838	19,838	0	0	0
0210556	BUFFALO GROVE	IL		12/01/2016		20,642	0	0	0	0	0	0	20,642	20,642	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		237,866	0	0	0	0	0	0	237,866	237,866	0	0	0
0210703	WHITE MARSH	MD		12/01/2016		125,812	0	0	0	0	0	0	125,812	125,812	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		128,601	0	0	0	0	0	0	128,601	128,601	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		142,073	0	0	0	0	0	0	142,073	142,073	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		64,447	0	0	0	0	0	0	64,447	64,447	0	0	0
0210691	NEWPORT BEACH	CA		12/01/2016		191,468	0	0	0	0	0	0	191,468	191,468	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		46,006	0	0	0	0	0	0	46,006	46,006	0	0	0
0210846	MINNEAPOLIS	MN		03/03/2020		274,903	0	0	0	0	0	0	274,903	274,903	0	0	0
0210728	SCOTTSDALE	AZ		12/01/2016		117,996	0	0	0	0	0	0	117,996	117,996	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		169,399	0	0	0	0	0	0	169,399	169,399	0	0	0
0210725	URBANDALE	IA		12/01/2016		183,406	0	0	0	0	0	0	183,406	183,406	0	0	0
0210685	WHITE MARSH	MD		12/01/2016		141,683	0	0	0	0	0	0	141,683	141,683	0	0	0
0210663	DELAFIELD	WI		12/01/2016		44,147	0	0	0	0	0	0	44,147	44,147	0	0	0
0210710	COLLIERVILLE	TN		12/01/2016		150,872	0	0	0	0	0	0	150,872	150,872	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		94,941	0	0	0	0	0	0	94,941	94,941	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		100,583	0	0	0	0	0	0	100,583	100,583	0	0	0
0210656	TIMONIUM	MD		05/13/2014		103,012	0	0	0	0	0	0	103,012	103,012	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		18,785	0	0	0	0	0	0	18,785	18,785	0	0	0
0210804	DALLAS	TX		10/10/2018		60,622	0	0	0	0	0	0	60,622	60,622	0	0	0

STATEMENT AS OF JUNE 30, 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					
0210980	WARRENVILLE	SC		08/17/2022		77,169	0	0	0	0	0	0	0	77,169	77,169	0	0
0210994	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		146,264	0	0	0	0	0	0	0	146,264	146,264	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		130,414	0	0	0	0	0	0	0	130,414	130,414	0	0
0210954	SALT LAKE CITY	UT		01/21/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210677	WAYZATA	MINN.		12/03/2014		149,647	0	0	0	0	0	0	0	149,647	149,647	0	0
0210843	MINNEAPOLIS	MINN.		01/07/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210662	FULTON	MD		12/01/2016		26,336	0	0	0	0	0	0	0	26,336	26,336	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		161,543	0	0	0	0	0	0	0	161,543	161,543	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		118,861	0	0	0	0	0	0	0	118,861	118,861	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		160,327	0	0	0	0	0	0	0	160,327	160,327	0	0
0210430	OAK PARK	IL		12/08/2005		128,565	0	0	0	0	0	0	0	128,565	128,565	0	0
0210683	LAHRENCVILLE	GA		12/01/2016		104,388	0	0	0	0	0	0	0	104,388	104,388	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		68,865	0	0	0	0	0	0	0	68,865	68,865	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		62,745	0	0	0	0	0	0	0	62,745	62,745	0	0
0210670	FRANKLIN	WI		12/01/2016		37,749	0	0	0	0	0	0	0	37,749	37,749	0	0
0210898	LINTHICUM	MD		05/07/2021		161,154	0	0	0	0	0	0	0	161,154	161,154	0	0
0210890	OLYMPIA	WA		04/14/2021		45,263	0	0	0	0	0	0	0	45,263	45,263	0	0
0210762	OXFORD	OH		11/01/2017		141,603	0	0	0	0	0	0	0	141,603	141,603	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		95,045	0	0	0	0	0	0	0	95,045	95,045	0	0
210816B	NEW ALBANY	OH		02/13/2019		20,085	0	0	0	0	0	0	0	20,085	20,085	0	0
0210860	BLUFORD	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		54,293	0	0	0	0	0	0	0	54,293	54,293	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		219,146	0	0	0	0	0	0	0	219,146	219,146	0	0
0210674	BALA CYNWYD	PA		12/05/2014		61,510	0	0	0	0	0	0	0	61,510	61,510	0	0
0210853	GLEN BURNIE	MD		05/04/2020		69,809	0	0	0	0	0	0	0	69,809	69,809	0	0
0210617	NASHVILLE	TN		12/26/2012		125,213	0	0	0	0	0	0	0	125,213	125,213	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		39,635	0	0	0	0	0	0	0	39,635	39,635	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		63,525	0	0	0	0	0	0	0	63,525	63,525	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		54,765	0	0	0	0	0	0	0	54,765	54,765	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		91,998	0	0	0	0	0	0	0	91,998	91,998	0	0
0210887	FLORISSANT	MO		04/19/2021		113,965	0	0	0	0	0	0	0	113,965	113,965	0	0
0210694	LINCOLN	NE		08/25/2015		123,953	0	0	0	0	0	0	0	123,953	123,953	0	0
0210639	MORRISVILLE	NC		08/22/2013		77,640	0	0	0	0	0	0	0	77,640	77,640	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
0210659	FORT COLLINS	CO		03/20/2014		13,811	0	0	0	0	0	0	13,811	13,811	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		340,797	0	0	0	0	0	0	340,797	340,797	0	0	0
0210960	BEDMINSTER	NJ		03/09/2022		38,432	0	0	0	0	0	0	38,432	38,432	0	0	0
0210904	LEAWOOD	KS		06/15/2021		74,752	0	0	0	0	0	0	74,752	74,752	0	0	0
0210873	DRAPER	UT		01/26/2021		210,096	0	0	0	0	0	0	210,096	210,096	0	0	0
0210796	STAMFORD	CT		07/11/2018		54,300	0	0	0	0	0	0	54,300	54,300	0	0	0
0210605	MILFORD	MI		05/31/2012		136,755	0	0	0	0	0	0	136,755	136,755	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		73,658	0	0	0	0	0	0	73,658	73,658	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		05/30/2023		0	0	0	0	0	0	0	0	0	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		93,116	0	0	0	0	0	0	93,116	93,116	0	0	0
0210661	HINSDALE	IL		06/26/2014		44,184	0	0	0	0	0	0	44,184	44,184	0	0	0
0210835	CHARLOTTE	NC		11/18/2019		102,917	0	0	0	0	0	0	102,917	102,917	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		145,292	0	0	0	0	0	0	145,292	145,292	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		91,139	0	0	0	0	0	0	91,139	91,139	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		82,376	0	0	0	0	0	0	82,376	82,376	0	0	0
0210743	MINNEAPOLIS	MIN		11/21/2016		58,209	0	0	0	0	0	0	58,209	58,209	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		73,368	0	0	0	0	0	0	73,368	73,368	0	0	0
0210697	EDEN PRAIRIE	MIN		10/05/2015		109,091	0	0	0	0	0	0	109,091	109,091	0	0	0
0210930	SAN DIEGO	CA		11/23/2021		60,753	0	0	0	0	0	0	60,753	60,753	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		95,677	0	0	0	0	0	0	95,677	95,677	0	0	0
0210711	BALTIMORE	MD		12/01/2016		220,279	0	0	0	0	0	0	220,279	220,279	0	0	0
0210624	SANDY	UT		06/03/2013		21,378	0	0	0	0	0	0	21,378	21,378	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		66,453	0	0	0	0	0	0	66,453	66,453	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		62,838	0	0	0	0	0	0	62,838	62,838	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		99,719	0	0	0	0	0	0	99,719	99,719	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		120,431	0	0	0	0	0	0	120,431	120,431	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		71,426	0	0	0	0	0	0	71,426	71,426	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		144,456	0	0	0	0	0	0	144,456	144,456	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		113,463	0	0	0	0	0	0	113,463	113,463	0	0	0
0210891	CALDWELL	ID		05/20/2021		32,341	0	0	0	0	0	0	32,341	32,341	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		137,332	0	0	0	0	0	0	137,332	137,332	0	0	0
0210747	BOSTON	MA		01/17/2017		67,645	0	0	0	0	0	0	67,645	67,645	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		147,779	0	0	0	0	0	0	147,779	147,779	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		86,866	0	0	0	0	0	0	86,866	86,866	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)					
0210648	WAXAHACHIE	TX		01/16/2014		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
0210651	COVENTRY	RI		12/01/2016		0	0	0	0	0	0	0	0	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		53,419	0	0	0	0	0	53,419	53,419	0	0	0
2107158	SEATTLE	WA		03/15/2019		16,493	0	0	0	0	0	16,493	16,493	0	0	0
0210970	MCKINNEY	TX		04/26/2022		0	0	0	0	0	0	0	0	0	0	0
0210668	DENVER	CO		09/18/2014		0	0	0	0	0	0	0	0	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		47,838	0	0	0	0	0	47,838	47,838	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		59,510	0	0	0	0	0	59,510	59,510	0	0	0
0210729	OLNEY	MD		12/01/2016		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
0210975	FREDERICKSON	WA		07/20/2022		0	0	0	0	0	0	0	0	0	0	0
0210847	FARMINGTON	UT		04/14/2020		102,625	0	0	0	0	0	102,625	102,625	0	0	0
2107538	EDINA	MN		04/09/2019		18,432	0	0	0	0	0	18,432	18,432	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		150,012	0	0	0	0	0	150,012	150,012	0	0	0
0210883	FREMONT	CA		03/22/2021		0	0	0	0	0	0	0	0	0	0	0
0210901	VERONA	WI		06/17/2021		0	0	0	0	0	0	0	0	0	0	0
0210828	GARNER	NC		06/07/2019		45,085	0	0	0	0	0	45,085	45,085	0	0	0
0210709	URBANDALE	IA		01/22/2016		79,415	0	0	0	0	0	79,415	79,415	0	0	0
0210870	CHARLOTTE	NC		12/30/2020		69,402	0	0	0	0	0	69,402	69,402	0	0	0
0210785	GREAT NECK	NY		05/09/2018		0	0	0	0	0	0	0	0	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		139,590	0	0	0	0	0	139,590	139,590	0	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		51,048	0	0	0	0	0	51,048	51,048	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		88,545	0	0	0	0	0	88,545	88,545	0	0	0
210673A	ST LOUIS	MO		10/09/2014		143,814	0	0	0	0	0	143,814	143,814	0	0	0
0210655	HUNT VALLEY	MD		12/01/2016		92,087	0	0	0	0	0	92,087	92,087	0	0	0
0210961	LINCOLN	NE		03/18/2022		42,604	0	0	0	0	0	42,604	42,604	0	0	0
0210671	WALNAKEE	WI		09/30/2014		34,172	0	0	0	0	0	34,172	34,172	0	0	0
0210841	FAIRFIELD	CT		01/30/2020		0	0	0	0	0	0	0	0	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		11,985	0	0	0	0	0	11,985	11,985	0	0	0
0210808	LITHIA SPRINGS	GA		10/12/2018		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
0210632	FULTON	MD		07/25/2013		34,424	0	0	0	0	0	34,424	34,424	0	0	0
0210700	ST LOUIS	MO		10/08/2015		37,989	0	0	0	0	0	37,989	37,989	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		91,909	0	0	0	0	0	91,909	91,909	0	0	0
0210969	CHAPEL HILL	NC		05/11/2022		0	0	0	0	0	0	0	0	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		96,749	0	0	0	0	0	96,749	96,749	0	0	0
0210971	WALKESHA	WI		05/17/2022		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
0210981	LAS VEGAS	NV		09/01/2022		0	0	0	0	0	0	0	0	0	0	0
0210698	MURRAY	UT		10/02/2015		218,938	0	0	0	0	0	218,938	218,938	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		97,767	0	0	0	0	0	97,767	97,767	0	0	0
0210803	DALLAS	TX		10/10/2018		24,250	0	0	0	0	0	24,250	24,250	0	0	0
0210742	KANSAS CITY	MO		12/09/2016		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
0210882	WHITESTOWN	IN		02/10/2021		0	0	0	0	0	0	0	0	0	0	0
0210679	NEEDHAM	MA		12/01/2016		98,024	0	0	0	0	0	98,024	98,024	0	0	0
0210886	MANSFIELD	MA		03/15/2021		0	0	0	0	0	0	0	0	0	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		30,977	0	0	0	0	0	30,977	30,977	0	0	0
0210686	KNOXVILLE	TN		12/01/2016		64,230	0	0	0	0	0	64,230	64,230	0	0	0
0210845	MADISON	WI		03/31/2020		64,005	0	0	0	0	0	64,005	64,005	0	0	0

STATEMENT AS OF JUNE 30, 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
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		51,601	0	0	0	0	0	0	0	0	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	MN		03/07/2019		0	0	0	0	0	0	0	0	0	0	0	0
210690A	W DES MOINES	IA		12/01/2016		82,589	0	0	0	0	0	0	0	0	0	0	0
0210471	LOVELAND	CO		12/20/2006		68,466	0	0	0	0	0	0	0	0	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		19,079	0	0	0	0	0	0	0	0	0	0	0
0210833	SEATTLE	WA		12/05/2019		63,375	0	0	0	0	0	0	0	0	0	0	0
0210757	PAPILLION	NE		08/30/2017		119,575	0	0	0	0	0	0	0	0	0	0	0
0210787	ALBURN	AL		05/23/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210720	MADISON	WI		06/20/2016		57,860	0	0	0	0	0	0	0	0	0	0	0
0210790	BEAVERTON	OR		06/26/2018		69,398	0	0	0	0	0	0	0	0	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		201,502	0	0	0	0	0	0	0	0	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		157,643	0	0	0	0	0	0	0	0	0	0	0
0210941	EDISON	NJ		12/16/2021		59,748	0	0	0	0	0	0	0	0	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		68,227	0	0	0	0	0	0	0	0	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		64,541	0	0	0	0	0	0	0	0	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		195,765	0	0	0	0	0	0	0	0	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		218,519	0	0	0	0	0	0	0	0	0	0	0
0210921	CARROLLTON	TX		09/01/2021		51,717	0	0	0	0	0	0	0	0	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		41,536	0	0	0	0	0	0	0	0	0	0	0
0210737	FORT MILL	SC		10/25/2016		178,073	0	0	0	0	0	0	0	0	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		345,660	0	0	0	0	0	0	0	0	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		11,222	0	0	0	0	0	0	0	0	0	0	0
0210813	LENEXA	KS		08/30/2019		91,097	0	0	0	0	0	0	0	0	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		59,065	0	0	0	0	0	0	0	0	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		83,707	0	0	0	0	0	0	0	0	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		185,331	0	0	0	0	0	0	0	0	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		258,222	0	0	0	0	0	0	0	0	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		621,856	0	0	0	0	0	0	0	0	0	0	0
0210959	OREM	UT		02/28/2022		81,866	0	0	0	0	0	0	0	0	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		108,360	0	0	0	0	0	0	0	0	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		57,933	0	0	0	0	0	0	0	0	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		185,047	0	0	0	0	0	0	0	0	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		111,975	0	0	0	0	0	0	0	0	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		19,767	0	0	0	0	0	0	0	0	0	0	0

STATEMENT AS OF JUNE 30, 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					
0210946	LINCOLN	NE		12/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210917	FAIRFIELD	NJ		09/16/2021		55,227	0	0	0	0	0	0	0	55,227	55,227	0	0
0210658	FORT COLLINS	CO		03/20/2014		53,519	0	0	0	0	0	0	0	53,519	53,519	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
0210928	UNION	NJ		10/06/2021		45,556	0	0	0	0	0	0	0	45,556	45,556	0	0
0210782	ELLIOTT CITY	MD		03/09/2018		72,769	0	0	0	0	0	0	0	72,769	72,769	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		186,139	0	0	0	0	0	0	0	186,139	186,139	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		97,479	0	0	0	0	0	0	0	97,479	97,479	0	0
0210684	FULTON	MD		05/13/2015		15,311	0	0	0	0	0	0	0	15,311	15,311	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		101,593	0	0	0	0	0	0	0	101,593	101,593	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		93,330	0	0	0	0	0	0	0	93,330	93,330	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		104,062	0	0	0	0	0	0	0	104,062	104,062	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		65,567	0	0	0	0	0	0	0	65,567	65,567	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		33,754	0	0	0	0	0	0	0	33,754	33,754	0	0
0210965	OVERLAND PARK	KS		04/13/2022		57,159	0	0	0	0	0	0	0	57,159	57,159	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		105,126	0	0	0	0	0	0	0	105,126	105,126	0	0
0210839	COMPTON	CA		12/18/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210681	ORADELL	NJ		12/01/2016		96,306	0	0	0	0	0	0	0	96,306	96,306	0	0
0210911	MCLEAN	VA		08/06/2021		39,381	0	0	0	0	0	0	0	39,381	39,381	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		62,698	0	0	0	0	0	0	0	62,698	62,698	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		73,985	0	0	0	0	0	0	0	73,985	73,985	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		43,772	0	0	0	0	0	0	0	43,772	43,772	0	0
0210983	PHOENIX	AZ		12/14/2022		0	0	0	0	0	0	0	0	0	0	0	0
210945C	MEMPHIS	TN		03/10/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210880	DALLAS	TX		01/28/2021		107,030	0	0	0	0	0	0	0	107,030	107,030	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						17,599,106	0	0	0	0	0	0	17,599,106	17,599,106	0	0
0599999	- Totals						142,524,661	0	0	0	0	0	0	142,524,661	142,524,661	0	0

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STATEMENT AS OF JUNE 30, 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	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	0	45,909	0	0	2.000
732200-00-1	Altas Partners Holding III LP	Wilmington	DE	Altas Partners Holding III LP		01/27/2023	3	0	73,471	0	0	2.150
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	0	25,241	0	0	0.980
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	0	117,613	0	0	6.670
728900-00-2	Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP		05/12/2020	1	0	378,000	0	0	0.750
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd		05/12/2020	1	0	102,000	0	0	0.750
731300-00-0	Battery Ventures XIV LP	Wilmington	DE	Battery Ventures XIV LP		07/20/2022	1	0	1,680,000	0	0	0.920
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016	3	0	150,919	0	0	3.000
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	0	125,197	0	0	1.110
731500-00-5	Brighton Park Capital Fund II	Wilmington	DE	Brighton Park Capital Fund II		08/22/2022	3	0	468,350	0	0	1.440
717900-00-5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	0	17,018	0	0	1.010
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	2	0	191,758	0	0	0.430
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017	3	0	995,692	0	0	0.340
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	0	228,615	0	0	1.500
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	0	4,646	0	0	1.190
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Heartwood Partners III Frmlly: Capital Partners III		05/30/2018	3	0	557,683	0	0	2.330
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	LS Power Fund IV Feeder 1 LP		11/27/2018	3	0	3,749,807	0	0	0.890
719400-00-4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	213,788	0	0	0.780
726200-00-9	Littlejohn VI	Wilmington	DE	Littlejohn VI		12/19/2019	3	0	1,019,699	0	0	0.870
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	0	9,502	0	0	2.000
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE	MSouth Equity Partners IV LP		09/06/2019	3	0	89,529	0	0	2.270
730900-00-8	NB Credit Opps Fund II	Newark	DE	NB Credit Opps Fund II		12/21/2021	2	0	4,961,800	0	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	43,039	0	0	1.930
724500-00-4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	0	71,420	0	0	0.410
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP		10/14/2016	3	0	19,549	0	0	0.360
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III		12/27/2016	2	0	43,208	0	0	2.430
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP		10/01/2016	3	0	26,155	0	0	1.540
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	0	7,283	0	0	0.460
724900-00-6	Primus Capital Fund VIII LP	Cleveland	OH	Primus Capital Fund VIII LP		12/21/2017	3	0	288,486	0	0	2.780
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	1,587,027	0	0	3.180
730800-00-0	Savano Capital Partners III LP	Wilmington	DE	Savano Capital Partners III LP		03/31/2022	1	0	262,500	0	0	4.770
730500-00-6	Spark Capital Growth Fund IV	Wilmington	DE	Spark Capital Growth Fund IV		01/26/2022	1	0	416,667	0	0	1.920
731700-00-1	Sumeru Equity Partners Fund IV	Wilmington	DE	Sumeru Equity Partners Fund IV		09/02/2022	3	0	1,587,464	0	0	2.000
723300-00-0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	3	0	115,500	0	0	0.450
731800-00-9	Summit Partners Gwth Fnd XI-A	Wilmington	DE	Summit Partners Gwth Fnd XI-A		09/29/2022	3	0	1,239,371	0	0	0.250
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Summit Ptnrs Vent Cap Fnd V		05/28/2021	1	0	148,492	0	0	0.820
722200-00-3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV		05/24/2016	1	0	33,000	0	0	1.160
730400-00-9	TA XIV-A	Wilmington	DE	TA XIV-A		12/07/2021	3	0	2,000,000	0	0	0.200
727800-00-5	The Energy & Mineral Grp Fd V	Dover	DE	The Energy & Mineral Grp Fd V		05/10/2019	3	0	175,911	0	0	2.440
729200-00-6	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP		07/15/2020	1	0	300,000	0	0	0.330
732100-00-3	Thoma Bravo Fund XV LP	Wilmington	DE	Thoma Bravo Fund XV LP		12/22/2022	3	0	1,423,156	0	0	0.040
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	VPC Asset-Backed Opp Cr Fund		12/22/2021	2	0	259,669	0	0	1.330
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	3	0	117,217	0	0	0.100
732500-00-4	Welsh Carson Anderson & Stowe XIV LP	Wilmington	DE	Welsh Carson Anderson & Stowe XIV LP		06/30/2023	3	2,010,055	0	0	0	0.000
726600-00-0	Butterfly I LP	Grand Cayman		Butterfly I LP		11/16/2018	3	0	493	0	0	2.860
725600-00-1	NCP Fund I LP	Grand Cayman		NCP Fund I LP		11/13/2018	3	0	113,605	0	0	2.840
731100-00-4	NCP Fund II LP	Wilmington	DE	NCP Fund II LP		06/17/2022	3	0	1,725,112	0	0	3.170
727300-00-6	Summit Partners Gw Eqty X-A	Grand Cayman		Summit Partners Gw Eqty X-A		03/18/2020	3	0	10,800	0	0	0.180
1999999	Joint Venture Interests - Common Stock - Unaffiliated							2,010,055	27,221,361	0	0	XXX
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	CrossHarbor Instl Ptnrs 2021		11/22/2021		0	1,573,492	0	0	2.940
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	1,573,492	0	0	XXX
6099999	Total - Unaffiliated							2,010,055	28,794,853	0	0	XXX
6199999	Total - Affiliated							0	0	0	0	XXX
6299999	Totals							2,010,055	28,794,853	0	0	XXX

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STATEMENT AS OF JUNE 30, 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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
725300-00-8	CrossHarbor Inst Partn 2018 Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/18/2018	04/04/2023	1,373,986	0	0	0	0	0	0	1,373,986	924,418	0	0	0	449,568
721000-00-8		Wilmington	DE	Capital Distribution	10/21/2015	04/28/2023	91,819	0	0	0	0	0	0	91,819	(19,727)	0	0	0	111,546
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,465,805	0	0	0	0	0	0	1,465,805	904,691	0	0	0	561,114
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	04/14/2023	68,786	0	0	0	0	0	0	68,786	8,150	0	0	0	60,636
5899999. Any Other Class of Assets - Unaffiliated							68,786	0	0	0	0	0	0	68,786	8,150	0	0	0	60,636
6099999. Total - Unaffiliated							23,094,937	473,069	0	0	0	473,069	574	23,568,006	10,002,070	(574)	(473,069)	(473,643)	13,092,868
6199999. Total - Affiliated							24,349,307	0	0	0	0	0	0	57,779,450	(254,316)	0	0	0	58,033,766
6299999 - Totals							47,444,244	473,069	0	0	0	473,069	574	81,347,456	9,747,754	(574)	(473,069)	(473,643)	71,126,634

STATEMENT AS OF JUNE 30, 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
3618A7-WF-2	Government National Mortgage A G2 C05146 5.500% 12/20/52		06/08/2023	Brean Capital		5,023,803	5,066,552	14,707	1.A
38376U-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		06/01/2023	Interest Capitalization		28,452	28,452	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		06/01/2023	Interest Capitalization		46,959	46,959	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		06/01/2023	Interest Capitalization		50,713	50,713	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		06/01/2023	Interest Capitalization		6,383	6,383	0	1.A
91282C-GD-7	US TREASURY N/B US TREASURY N/B 4.250% 12/31/24		04/19/2023	Deutsche Bank		311,001	312,000	4,029	1.A FE
0109999999 Subtotal - Bonds - U.S. Governments						5,467,311	5,511,059	18,736	XXX
13063D-3T-3	CALIFORNIA ST 5.200% 03/01/43		06/16/2023	Blackrock		490,927	495,000	6,864	1.C FE
20281P-CT-7	CMWLTH FING AUTH PA 6.218% 06/01/39		05/30/2023	Western Asset		6,452,596	6,000,000	114,860	1.E FE
20281P-KG-6	CMWLTH FING AUTH PA 4.144% 06/01/38		05/30/2023	Blackrock		995,885	1,100,000	0	1.E FE
20281P-MV-1	CMWLTH FING AUTH PA 3.532% 06/01/42		04/27/2023	Blackrock		834,670	1,000,000	14,717	1.E FE
20772G-F4-5	CONNECTICUT ST 5.850% 03/15/32		06/29/2023	Blackrock		530,025	500,000	8,775	1.D FE
20772J-AC-6	CONNECTICUT ST 5.090% 10/01/30		06/29/2023	Western Asset		3,423,374	3,400,000	35,573	1.D FE
452152-FP-1	ILLINOIS ST 5.100% 06/01/33		04/26/2023	Blackrock		5,017,220	5,000,000	102,850	1.E FE
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		03/30/2023	Western Asset		251,985	0	4,348	1.G FE
452153-GT-0	ILLINOIS ST 5.161% 05/01/28		04/20/2023	Western Asset		1,000,000	1,000,000	0	1.G FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						18,996,682	18,495,000	287,987	XXX
442331-QM-9	HOUSTON TX 6.290% 03/01/32		06/23/2023	Western Asset		7,139,785	6,680,000	95,329	1.D FE
64966H-MV-9	New York NY 5.206% 10/01/31		05/24/2023	Western Asset		3,564,351	3,500,000	27,751	1.C FE
64966H-TX-8	New York NY 5.985% 12/01/36		04/11/2023	Western Asset		2,951,911	2,715,000	59,581	1.C FE
64966H-YM-6	New York NY 5.968% 03/01/36		04/11/2023	Western Asset		5,401,290	4,915,000	34,222	1.C FE
64966Q-CF-5	New York NY 2.730% 08/01/29		06/12/2023	Blackrock		356,280	400,000	4,034	1.C FE
64966Q-CL-2	New York NY 3.000% 08/01/34		04/27/2023	Blackrock		428,455	500,000	3,750	1.C FE
64966Q-KT-6	New York NY 2.050% 03/01/32		05/16/2023	Blackrock		2,445,390	3,000,000	13,154	1.C FE
64966Q-KW-9	New York NY 2.220% 03/01/35		06/29/2023	Blackrock		667,317	885,000	6,658	1.C FE
64971M-4P-4	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/37		06/29/2023	Western Asset		2,445,153	2,350,000	52,816	1.A FE
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/38		06/29/2023	Western Asset		8,686,114	8,300,000	74,448	1.A FE
64971M-M6-6	NEW YORK CITY NY TRANSITIONAL 5.750% 02/01/35		06/16/2023	Western Asset		2,431,153	2,305,000	51,542	1.A FE
64971X-6K-9	NEW YORK CITY NY TRANSITIONAL 4.750% 02/01/29		06/26/2023	Various		8,353,872	8,340,000	83,064	1.A FE
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL 6.828% 07/15/40		06/01/2023	Western Asset		6,349,253	5,520,000	130,348	1.C FE
752111-PR-9	RANCHO CA WTR DIST FING AUTH 2.700% 08/01/46		04/21/2023	Western Asset		966,790	1,375,000	8,663	1.A FE
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS 6.322% 05/15/36		04/12/2023	Western Asset		2,476,520	2,175,000	56,911	1.C FE
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING 3.428% 10/15/41		05/18/2023	Western Asset		3,180,178	3,865,000	7,904	1.D FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						57,823,812	56,825,000	710,175	XXX
010869-KF-1	ALAMEDA CA CORRIDOR TRANSPRTN 6.600% 10/01/29		06/05/2023	Western Asset		6,006,836	5,540,000	22,825	1.G FE
021321-MA-9	ALTA LOMA CA SCH DIST 2.936% 08/01/42		06/16/2023	Western Asset		2,251,861	3,000,000	83,169	1.B FE
059231-W7-1	BALTIMORE MD REVENUE 2.864% 07/01/43		05/25/2023	Blackrock		175,785	250,000	2,963	1.D FE
088518-PH-2	BEXAR CNTY TX REVENUE 3.181% 08/15/51		04/03/2023	Western Asset		2,514,077	3,435,000	15,176	1.E FE
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH 5.603% 07/01/27		05/15/2023	Blackrock		512,010	500,000	10,583	1.G FE
13032U-D3-9	CALIFORNIA ST HLTH FACS FING A 4.140% 06/01/34		04/13/2023	Blackrock		951,870	1,000,000	15,640	1.D FE
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/37		05/05/2023	Western Asset		3,020,706	3,210,000	59,030	1.D FE
13077D-KT-8	CALIFORNIA ST UNIV REVENUE 3.065% 11/01/42		04/13/2023	Blackrock		497,309	650,000	9,186	1.D FE
155498-MR-6	CENTRL TX REG MOBILITY AUTH R 3.267% 01/01/45		04/06/2023	Western Asset		2,319,239	3,020,000	27,407	1.G FE
167593-S9-4	CHICAGO IL O'HARE INTERNATIONA 1.874% 01/01/27		06/26/2023	Blackrock		1,067,321	1,170,000	8,970	1.E FE
167593-T7-7	CHICAGO IL O'HARE INTERNATIONA 2.616% 01/01/33		06/16/2023	Blackrock		2,513,160	3,000,000	36,297	1.E FE
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		06/01/2023	Western Asset		11,514,204	10,090,000	7,735	1.C FE
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/40		05/30/2023	Western Asset		102,616	95,000	0	1.C FE
17131R-BC-9	CHULA VISTA CA PENSN OBLG 2.138% 06/01/34		04/24/2023	Blackrock		1,509,620	2,000,000	17,223	1.C FE

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STATEMENT AS OF JUNE 30, 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
186352-SQ-4	CLEVELAND OH ARPT SYS REVENUE 2.932% 01/01/32		05/15/2023	Blackrock		876,720	1,000,000	11,076	1.F FE
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CJS 4.059% 12/15/39		04/06/2023	Western Asset		1,330,565	1,330,000	20,011	1.G FE
249182-PP-5	DENVER CITY & CNTY CO ARPT REV 1.722% 11/15/27		06/12/2023	Blackrock		399,813	455,000	631	1.D FE
249218-AK-4	DENVER CO PUBLIC SCHS COPS 7.017% 12/15/37		05/30/2023	Western Asset		5,007,198	4,245,000	128,497	1.D FE
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE 5.582% 12/01/35		05/05/2023	Blackrock		3,209,850	3,000,000	73,496	1.B FE
283062-DY-0	EL DORADO CA IRR DIST REVENUE 2.635% 03/01/35		06/01/2023	Blackrock		804,170	1,000,000	6,880	1.D FE
284035-AL-6	EL SEGUNDO CA PENSN OBLIG 2.417% 07/01/32		05/15/2023	Blackrock		1,679,658	2,015,000	15,945	1.B FE
291180-AS-6	EMERYVILLE CA 4.950% 08/01/40		05/18/2023	Western Asset		1,557,440	1,600,000	2,420	1.A FE
295542-ST-2	ERIE PA WTR AUTH WTR REVENUE 2.826% 12/01/40		06/16/2023	Western Asset		888,646	1,180,000	1,853	1.C FE
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		06/01/2023	Interest Capitalization		93,390	93,390	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		06/01/2023	Interest Capitalization		44,625	0	0	1.A
3140N2-VF-5	Fannie Mae B19613 6.000% 06/01/53		06/05/2023	Piper Jaffary		3,514,219	3,500,000	7,000	1.A
3140N7-TH-3	Fannie Mae BX3251 6.000% 01/01/53		06/05/2023	Brean Capital		3,198,399	3,194,406	6,389	1.A
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		06/15/2023	Various		5,208,940	5,166,289	16,229	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets		1,466,384	1,487,535	909	1.A
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		06/02/2023	Brean Capital		986,590	998,131	1,830	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		06/29/2023	Various		7,547,383	7,500,000	31,583	1.A
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		06/01/2023	Interest Capitalization		156,676	156,676	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		06/01/2023	Interest Capitalization		110,692	110,692	0	1.A
366133-SG-2	GARLAND TX ELEC UTILITY SYS RE 2.522% 03/01/35		05/23/2023	Blackrock		593,162	770,000	4,531	1.D FE
368079-JL-4	GAVILAN CA JT CNTY CLG DIST 2.903% 08/01/41		06/15/2023	Blackrock		1,504,680	2,000,000	21,934	1.D FE
373695-BG-9	GERALD R FORD INTERNATIONAL AR 4.940% 01/01/35		04/20/2023	Blackrock		877,273	870,000	1,433	1.A FE
373695-BL-8	GERALD R FORD INTERNATIONAL AR 5.435% 01/01/43		06/12/2023	Various		4,837,241	4,700,000	12,531	1.A FE
373695-BM-6	GERALD R FORD INTERNATIONAL AR 5.495% 01/01/53		06/05/2023	Various		2,835,916	2,800,000	20,454	1.A FE
419794-F4-9	HAWAII ST ARPTS SYS REVENUE 3.484% 07/01/50		06/07/2023	Blackrock		967,053	1,280,000	19,572	1.E FE
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION 3.858% 10/01/44		04/21/2023	Western Asset		834,510	1,000,000	2,572	1.E FE
446201-AL-9	HUNTINGTON BEACH CA PENSN OBLI 2.563% 06/15/32		06/01/2023	Blackrock		1,637,513	1,965,000	23,783	1.B FE
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/34		06/02/2023	Blackrock		3,963,767	3,530,000	80,538	1.D FE
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH 5.851% 12/01/34		05/15/2023	Blackrock		2,758,108	2,511,000	67,746	1.D FE
47770V-AZ-3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/35		06/16/2023	Blackrock		1,147,851	1,165,000	24,932	1.D FE
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV 3.232% 12/01/50		06/29/2023	Blackrock		712,690	1,000,000	2,873	1.C FE
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL 4.750% 12/15/35		05/18/2023	Blackrock		1,794,888	1,800,000	37,288	1.B FE
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/34		06/14/2023	Various		18,404,440	17,210,000	405,508	1.D FE
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH 3.080% 08/15/43		05/25/2023	Blackrock		552,915	750,000	6,738	1.E FE
57421F-AH-0	MARYLAND ST DEPT OF TRANSPRTN 1.686% 08/01/30		06/12/2023	Blackrock		1,454,364	1,800,000	11,212	1.F FE
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL 6.202% 07/01/31		06/01/2023	Western Asset		2,095,399	2,015,000	53,460	1.F FE
59333N-T4-5	MIAMI-DADE CNTY FL SPL OBLIG 2.036% 10/01/29		06/22/2023	Blackrock		679,454	800,000	2,291	1.E FE
59333N-T5-2	MIAMI-DADE CNTY FL SPL OBLIG 2.136% 10/01/30		04/26/2023	Western Asset		3,196,109	3,805,000	5,863	1.E FE
59333N-U9-2	MIAMI-DADE CNTY FL SPL OBLIG 2.436% 10/01/32		04/21/2023	Western Asset		992,342	1,205,000	1,957	1.E FE
59333P-6G-8	MIAMI-DADE CNTY FL AVIATION RE 2.507% 10/01/31		05/18/2023	Blackrock		589,918	700,000	2,486	1.E FE
59335K-CT-2	MIAMI-DADE CNTY FL SEAPORT REV 2.012% 10/01/31		04/10/2023	Blackrock		736,570	905,000	556	1.F FE
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET 4.096% 01/01/32		06/29/2023	Blackrock		938,970	1,000,000	228	1.E FE
630361-AJ-9	NAPA VLY CA UNIF SCH DIST 6.507% 08/01/43		06/23/2023	Western Asset		1,182,471	1,030,000	27,181	1.E FE
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH 5.298% 03/01/32		06/12/2023	Blackrock		1,160,593	1,155,000	22,905	1.G FE
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH 5.397% 03/01/33		04/13/2023	Blackrock		3,114,930	3,000,000	36,430	1.G FE
645913-AA-2	New Jersey ECO POB Pension Obligation Series A 7.425% 02/15/29		04/06/2023	Western Asset		4,954,140	4,500,000	51,975	1.F FE
646136-XR-7	NEW JERSEY ST TRANSPRTN TRUST 6.561% 12/15/40		04/07/2023	Western Asset		770,695	660,000	14,073	1.F FE
64985T-BJ-9	NEW YORK ST URBAN DEV CORP SAL 2.970% 03/15/34		04/27/2023	Western Asset		2,351,030	2,750,000	10,436	1.B FE

STATEMENT AS OF JUNE 30, 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
64985T-DM-0	NEW YORK ST URBAN DEV CORP SAL		04/20/2023	Blackrock		2,002,525	2,500,000	7,015	1.B FE
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO		05/04/2023	Western Asset		3,628,800	3,500,000	27,253	1.B FE
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO		05/10/2023	Western Asset		3,932,707	3,655,000	32,408	1.B FE
64990F-E4-2	NEW YORK ST DORM AUTH ST PERSO		06/16/2023	Blackrock		2,914,161	3,670,000	19,593	1.B FE
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO		06/12/2023	Western Asset		8,226,797	7,800,000	58,516	1.B FE
684273-HC-2	ORANGE CNTY CA LOCAL TRANSPRTN		06/26/2023	Western Asset		869,423	750,000	19,141	1.B FE
68607D-NL-5	OREGON ST DEPT OF TRANSPRTN HI		05/25/2023	Blackrock		1,730,927	1,605,000	3,901	1.B FE
68609U-HA-6	OREGON ST 5.152% 08/01/53		05/25/2023	Blackrock		3,740,270	3,740,000	3,790	1.B FE
70869P-MZ-7	PENNSYLVANIA ST ECON DEV FING		06/29/2023	Blackrock		1,216,457	1,475,000	9,799	1.E FE
70869P-NC-7	PENNSYLVANIA ST ECON DEV FING		06/01/2023	Blackrock		1,176,300	1,500,000	22,263	1.E FE
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK		05/30/2023	Blackrock		807,240	775,000	0	1.D FE
709224-3W-7	PENNSYLVANIA ST TURNPIKE COMM		05/12/2023	Blackrock		1,128,673	1,290,000	16,792	1.F FE
709224-4C-0	PENNSYLVANIA ST TURNPIKE COMM		06/29/2023	Blackrock		1,353,299	1,760,000	5,400	1.F FE
717868-HV-8	PHILADELPHIA PA REDEV AUTH		05/18/2023	Western Asset		1,000,000	1,000,000	0	1.F FE
73358X-JB-9	PORT AUTH OF NEW YORK & NEW JE		06/06/2023	Blackrock		320,000	320,000	0	1.D FE
735240-S5-3	PORT OF PORTLAND OR ARPT REVEN		04/11/2023	Western Asset		1,394,415	1,500,000	16,426	1.G FE
76913D-GC-5	RIVERSIDE CNTY CA INFRASTRUCTU		04/10/2023	Blackrock		2,094,325	2,500,000	26,051	1.D FE
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P		06/23/2023	Western Asset		7,047,326	6,510,000	60,343	1.D FE
798136-YL-5	SAN JOSE CA ARPT REVENUE		04/27/2023	Blackrock		396,230	500,000	2,700	1.F FE
798189-RS-7	SAN JOSE CA EVERGREEN CNTY CL		06/16/2023	Blackrock		739,630	1,000,000	9,359	1.B FE
802385-SY-1	SANTA MONICA CA CNTY CLG DIST		04/13/2023	Blackrock		999,920	1,000,000	10,556	1.C FE
83412P-FV-9	SOLANO CNTY CA CNTY CLG DIST		04/27/2023	Blackrock		537,944	625,000	4,636	1.C FE
914072-K6-9	UNIV OF ARKANSAS AR UNIV REVEN		05/18/2023	Blackrock		2,341,567	2,650,000	16,463	1.C FE
923078-CY-3	VENTURA CNTY CA PUBLIC FING AU		06/05/2023	Western Asset		2,478,063	2,870,000	5,496	1.B FE
924214-FW-4	VERMONT ST MUNI BOND BANK		05/04/2023	Western Asset		3,237,210	3,000,000	78,971	1.D FE
92812V-D2-9	VIRGINIA ST HSG DEV AUTH		06/05/2023	Western Asset		1,168,170	1,500,000	10,544	1.B FE
929833-BY-6	WACO TX EDUCNTL FIN CORP REVEN		06/07/2023	Blackrock		1,399,488	1,845,000	14,126	1.E FE
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS		06/16/2023	Blackrock		1,245,210	1,500,000	9,446	1.F FE
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS		05/25/2023	Blackrock		651,638	795,000	4,287	1.F FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					200,423,659	207,047,744	2,059,714	XXX
00109L-AA-1	ADT SEC CORP 4.125% 08/01/29		04/17/2023	JP Morgan		131,264	150,000	1,341	3.C FE
00115A-AQ-2	AEP Transmission Co LLC 5.400% 03/15/53		06/16/2023	Western Asset		1,009,781	990,000	14,076	1.F FE
00206R-CP-5	AT&T INC 4.500% 05/15/35		05/15/2023	Blackrock		1,215,968	1,310,000	328	2.B FE
00206R-DJ-8	AT&T INC 4.500% 03/09/48		05/18/2023	Western Asset		2,669,636	3,130,000	19,843	2.B FE
00206R-KH-4	AT&T INC 2.250% 02/01/32		04/12/2023	Western Asset		820,820	1,000,000	4,563	2.B FE
00206R-MT-6	AT&T INC 5.400% 02/15/34		05/30/2023	Blackrock		2,038,272	2,045,000	0	2.B FE
00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		06/01/2023	Western Asset		419,813	500,000	213	2.A FE
00914A-AK-8	AIR LEASE CORP 3.125% 12/01/30		04/13/2023	Blackrock		4,126,752	4,800,000	56,667	2.B FE
00914A-AR-3	AIR LEASE CORP 2.200% 01/15/27		06/05/2023	Western Asset		2,574,533	2,900,000	22,513	2.B FE
00914A-AT-9	AIR LEASE CORP 5.850% 12/15/27		04/03/2023	Western Asset		1,214,196	1,200,000	23,400	2.B FE
015271-BA-6	ALEXANDRIA REAL ESTATE E 4.750% 04/15/35		04/06/2023	Blackrock		7,651,120	8,000,000	58,056	2.A FE
025816-DA-4	American Express Co 4.420% 08/03/33		04/26/2023	Blackrock		1,034,554	1,080,000	11,271	1.F FE
03027X-BA-7	American Tower Corp 2.900% 01/15/30		05/04/2023	Blackrock		3,349,598	3,800,000	34,025	2.C FE
03027X-BZ-2	American Tower Corp 5.650% 03/15/33		06/30/2023	Blackrock		1,428,210	1,400,000	26,806	2.C FE
03027X-CD-0	American Tower Corp 5.550% 07/15/33		06/13/2023	Blackrock		4,006,840	4,006,840	12,333	2.C FE
031162-DR-8	Amgen Inc 5.250% 03/02/33		04/12/2023	Western Asset		722,638	700,000	4,288	2.A FE
031652-BK-5	AMKOR TECHNOLOGY INC 6.625% 09/15/27		04/17/2023	Various		454,067	450,000	2,448	3.B FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		06/29/2023	Blackrock		6,038,858	6,350,000	125,331	1.G FE

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STATEMENT AS OF JUNE 30, 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
036752-AT-0	ELEVANCE HEALTH INC 4.100% 05/15/32		05/18/2023	Western Asset		940,260	1,000,000	797	2.B FE
040555-DE-1	Arizona Pub Svc Co 6.350% 12/15/32		04/20/2023	Blackrock		2,608,848	2,400,000	70,273	1.G FE
04316J-AE-9	ARTHUR J GALLAGHER & CO 5.750% 03/02/53		05/19/2023	Blackrock		3,717,844	3,800,000	49,163	2.B FE
071813-CP-2	Baxter International Inc 2.272% 12/01/28		06/14/2023	Blackrock		2,210,156	2,600,000	2,461	2.B FE
071813-CS-6	Baxter International Inc 2.539% 02/01/32		05/19/2023	Blackrock		3,584,374	4,430,000	34,388	2.B FE
07274N-AL-7	BAYER US FINANCE II LLC 4.375% 12/15/28		06/29/2023	Blackrock		7,431,339	7,800,000	105,109	2.B FE
07274N-AN-3	BAYER US FINANCE II LLC 4.625% 06/25/38		06/16/2023	Blackrock		786,996	900,000	20,350	2.B FE
090572-AQ-1	Bio Rad Laboratories Inc 3.700% 03/15/32		05/23/2023	Blackrock		1,924,252	2,200,000	15,828	2.B FE
09261B-AK-6	BLACKSTONE HOLDINGS FINA 6.200% 04/22/33		06/01/2023	Western Asset		6,413,179	6,190,000	29,848	1.E FE
097023-CW-3	Boeing Co 5.805% 05/01/50		06/23/2023	Various		5,280,309	5,310,000	72,566	2.C FE
09739D-AD-2	BOISE CASCADE COMPANY 4.875% 07/01/30		04/17/2023	JP Morgan		135,693	150,000	2,194	3.C FE
10115C-AA-2	BOSTON UNIVERSITY 5.200% 10/01/45		06/22/2023	Western Asset		1,004,530	1,000,000	12,278	1.D FE
11135F-BL-4	BROADCOM INC 3.469% 04/15/34		05/04/2023	Blackrock		4,929,178	5,965,000	13,220	2.C FE
11135F-BR-1	BROADCOM INC 4.000% 04/15/29		06/20/2023	Blackrock		1,020,426	1,100,000	8,189	2.C FE
12189L-BK-6	BURLINGTN NORTH SANTA FE 5.200% 04/15/54		06/12/2023	Western Asset		200,388	200,000	144	1.G FE
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		04/03/2023	Blackrock		3,046,155	3,500,000	59,675	2.B FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		06/26/2023	Blackrock		12,936,909	13,370,000	98,256	2.B FE
125523-AK-6	Cigna Corp 4.900% 12/15/48		06/12/2023	Western Asset		1,955,551	2,120,000	42,641	2.A FE
12653C-AJ-7	CNX RESOURCES CORP 6.000% 01/15/29		04/17/2023	JP Morgan		142,266	150,000	2,350	3.B FE
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/16/2023	Various		5,526,735	6,110,000	45,409	2.B FE
126650-DU-1	CVS Health Corp 5.250% 02/21/33		06/14/2023	Western Asset		5,414,733	5,380,000	72,205	2.B FE
133434-AB-6	CAMERON LNG LLC 3.302% 01/15/35		06/29/2023	Western Asset		3,013,245	3,630,000	52,861	1.G FE
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		06/21/2023	Western Asset		9,502,774	9,440,000	83,369	1.F FE
15189X-BC-1	CENTERPOINT ENER HOUSTON 5.300% 04/01/53		06/12/2023	Western Asset		2,493,848	2,470,000	23,912	1.F FE
15189Y-AH-9	Centerpoint Energy Resources 5.400% 03/01/33		06/13/2023	Blackrock		10,068,901	9,650,000	76,560	1.G FE
161175-BA-1	Charter Comm Opt LLC/Cap 6.484% 10/23/45		06/01/2023	Blackrock		455,085	500,000	3,782	2.C FE
161175-BN-3	Charter Comm Opt LLC/Cap 5.750% 04/01/48		04/12/2023	Western Asset		170,192	200,000	415	2.C FE
161175-BU-7	Charter Comm Opt LLC/Cap 2.800% 04/01/31		04/26/2023	Blackrock		2,582,336	3,200,000	6,720	2.C FE
171239-AG-1	CHUBB INA HOLDINGS INC 1.375% 09/15/30		04/06/2023	Western Asset		409,930	500,000	497	1.F FE
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		06/22/2023	PineBridge		2,665,000	2,665,000	0	3.C FE
17888H-AB-9	CIVITAS RESOURCES INC 8.750% 07/01/31		06/22/2023	PineBridge		6,111,260	6,085,000	0	3.C FE
19565C-AA-8	COLONIAL ENTERPRISES INC 3.250% 05/15/30		05/12/2023	Blackrock		1,183,403	1,300,000	117	1.G FE
20030N-AC-5	Comcast Corp 7.050% 03/15/33		06/16/2023	Blackrock		1,964,928	1,700,000	31,960	1.G FE
20030N-CK-5	Comcast Corp 4.000% 03/01/48		06/16/2023	Western Asset		3,889,260	4,670,000	43,140	1.G FE
201723-AQ-6	Commercial Metals 4.125% 01/15/30		04/17/2023	Various		379,915	425,000	4,348	3.A FE
21036P-BP-2	Constellation Brands Inc 4.900% 05/01/33		05/12/2023	Blackrock		1,991,920	2,000,000	4,083	2.C FE
224044-CF-2	Cox Communications Inc 4.800% 02/01/35		05/04/2023	Blackrock		2,951,693	3,160,000	40,869	2.B FE
224044-CL-9	Cox Communications Inc 1.800% 10/01/30		06/09/2023	Blackrock		3,215,630	4,100,000	14,760	2.B FE
226373-AT-5	CRESTWOOD MIDSTREAM PART 7.375% 02/01/31		04/17/2023	Various		404,784	400,000	6,965	3.C FE
22822V-BB-6	Crown Castle International Cor 4.800% 09/01/28		06/12/2023	Western Asset		3,695,527	3,740,000	14,709	2.B FE
22822V-BC-4	Crown Castle International Cor 5.100% 05/01/33		06/14/2023	Western Asset		4,866,618	4,880,000	10,750	2.B FE
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		06/07/2023	Barclays Capital		1,094,657	1,164,625	2,472	2.B FE
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		05/25/2023	Barclays Capital		1,773,707	1,925,000	2,327	2.B FE
23338V-AK-2	DTE ELECTRIC CO 2.250% 03/01/30		06/29/2023	Western Asset		2,332,060	2,730,000	19,128	1.E FE
23338V-AS-5	DTE ELECTRIC CO 5.200% 04/01/33		06/29/2023	Blackrock		1,521,270	1,500,000	26,000	1.E FE
23338V-AT-3	DTE ELECTRIC CO 5.400% 04/01/53		06/29/2023	Western Asset		2,731,361	2,660,000	44,826	1.E FE
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		04/06/2023	Wells Fargo		2,941,107	2,931,032	12,807	1.A FE
24715@-AX-2	DELOITTE & TOUCH 5.070% 05/30/33		05/31/2023	Direct-Private Placement		10,000,000	10,000,000	0	1.F Z

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STATEMENT AS OF JUNE 30, 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
247156-AY-0	DELOITTE & TOUCH 5.170% 05/30/35		05/31/2023	Direct-Private Placement		10,000,000	10,000,000	0	1.F Z
251526-CK-3	Deutsche Bank NY 3.035% 05/28/32		05/04/2023	Blackrock		977,244	1,225,000	16,524	2.A FE
251799-AA-0	DEVON ENERGY CORPORATION 7.950% 04/15/32		04/19/2023	Western Asset		4,370,100	3,700,000	43,107	2.B
25179M-AL-7	Devon Energy Corp 5.600% 07/15/41		04/26/2023	Western Asset		2,380,749	2,450,000	36,159	2.B FE
25179M-AU-7	Devon Energy Corp 5.000% 06/15/45		06/12/2023	Western Asset		1,486,012	1,720,000	36,581	2.B FE
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		06/29/2023	Various		15,851,300	15,060,000	145,382	2.B FE
25278X-AW-9	DIAMONDBACK ENERGY INC 6.250% 03/15/53		06/21/2023	Western Asset		1,095,655	1,090,000	17,472	2.B FE
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		05/04/2023	Blackrock		8,520,370	9,455,000	106,709	2.B FE
256677-AN-5	Dollar General Corp 5.200% 07/05/28		06/05/2023	Blackrock		4,393,769	4,395,000	0	2.B FE
256746-AK-4	Dollar Tree Inc 3.375% 12/01/51		06/23/2023	Western Asset		295,588	440,000	891	2.B FE
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		06/06/2023	Various		6,462,633	7,241,738	18,231	2.A FE
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211 3.151% 04/25/51		06/06/2023	Odeon Capital Group LLC		1,178,431	1,421,000	5,348	2.A FE
26442E-AJ-9	DUKE ENERGY OHIO INC 5.250% 04/01/33		06/12/2023	Western Asset		8,867,621	8,700,000	76,621	1.F FE
26442E-AK-6	DUKE ENERGY OHIO INC 5.650% 04/01/53		06/05/2023	Western Asset		4,603,865	4,480,000	38,461	1.F FE
26875P-AU-5	EDG Resources Inc 4.375% 04/15/30		04/06/2023	Western Asset		504,540	500,000	10,694	1.G FE
26884A-BM-4	ERP Operating LP 2.500% 02/15/30		05/05/2023	Blackrock		1,229,168	1,415,000	8,254	1.G FE
26884L-AN-9	EQT CORP 3.625% 05/15/31		06/13/2023	Blackrock		1,713,920	2,000,000	6,042	2.C FE
277432-AX-8	Eastman Chemical 5.750% 03/08/33		04/06/2023	Blackrock		5,073,356	4,910,000	25,880	2.B FE
28622H-AC-5	ELEVANCE HEALTH INC 5.125% 02/15/53		06/01/2023	Western Asset		476,359	500,000	7,773	2.B FE
29273V-AQ-3	ENERGY TRANSFER LP 5.750% 02/15/33		06/16/2023	Blackrock		1,508,280	1,500,000	44,802	2.C FE
29379V-AT-0	Enterprise Products Oper 5.950% 02/01/41		06/12/2023	Western Asset		2,629,961	2,620,000	40,156	2.A FE
29379V-BW-2	Enterprise Products Oper 4.200% 01/31/50		05/03/2023	Western Asset		414,685	500,000	5,542	2.A FE
29444U-BH-8	Equinix Inc 2.150% 07/15/30		05/16/2023	Blackrock		3,078,356	3,770,000	27,694	2.B FE
30303M-BL-9	Facebook Inc 4.600% 05/15/28		06/16/2023	Western Asset		2,659,462	2,660,000	9,297	1.E FE
30303M-BN-5	Facebook Inc 4.950% 05/15/33		06/16/2023	Western Asset		9,533,055	9,550,000	33,873	1.E FE
31620M-BY-1	Fidelity National Information 5.100% 07/15/32		05/15/2023	Blackrock		5,076,702	5,160,000	68,357	2.B FE
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		04/03/2023	Blackrock		3,091,968	3,200,000	40,000	2.B FE
33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		04/13/2023	Western Asset		123,450	120,000	753	1.G FE
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53		05/03/2023	Western Asset		785,371	770,000	6,600	1.G FE
341081-GL-5	Florida Pwr & Lt Co 5.100% 04/01/33		05/11/2023	Western Asset		1,982,637	1,900,000	17,368	1.D FE
341081-GQ-4	Florida Pwr & Lt Co 4.800% 05/15/33		06/29/2023	Western Asset		8,235,964	8,280,000	19,285	1.D FE
34533G-AF-6	Ford Credit Auto Owner Trust SERIES 2020B CLASS B 1.190% 01/15/26		05/04/2023	JP Morgan		1,689,229	1,750,000	1,330	1.A FE
350930-AA-1	FOUNDRY JV HOLDCO LLC 5.875% 01/25/34		05/10/2023	Western Asset		1,975,260	2,000,000	0	1.G FE
35671D-BJ-3	Freeport McMoran Inc 5.400% 11/14/34		06/26/2023	Western Asset		778,735	810,000	3,840	2.C FE
35671D-CG-8	Freeport McMoran Inc 4.375% 08/01/28		06/29/2023	Western Asset		3,172,123	3,380,000	58,017	2.C FE
36267V-AG-8	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		06/01/2023	Western Asset		3,250,132	3,150,000	37,143	2.B FE
36267V-AH-6	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		06/16/2023	Western Asset		2,161,314	2,100,000	31,546	2.B FE
36267V-AH-6	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		06/07/2023	Tax Free Exchange		3,291,834	3,150,000	0	2.B FE
36267V-AM-5	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		06/29/2023	Western Asset		1,918,554	1,744,000	11,386	2.B FE
37045V-AZ-3	General Motors Co 5.600% 10/15/32		06/01/2023	Blackrock		7,630,826	7,810,000	141,300	2.B FE
37045X-DV-5	GENERAL MOTORS FINL CO 4.300% 04/06/29		06/29/2023	Various		6,263,151	6,735,000	47,517	2.B FE
37045X-ED-4	GENERAL MOTORS FINL CO 6.400% 01/09/33		05/12/2023	Blackrock		2,264,900	2,200,000	49,671	2.B FE
37255L-AA-5	ENACT HOLDINGS INC 6.500% 08/15/25		04/17/2023	Various		441,648	450,000	4,839	2.C FE
375558-BD-4	Gilead Sciences Inc 4.750% 03/01/46		05/18/2023	Western Asset		935,458	1,000,000	10,028	2.A FE
378272-AV-0	GLENORE FUNDING LLC 4.875% 03/12/29		06/12/2023	Western Asset		4,164,085	4,270,000	43,007	2.A FE
378272-AY-4	GLENORE FUNDING LLC 2.500% 09/01/30		04/06/2023	Various		4,390,646	5,200,000	13,903	2.A FE
378272-BH-0	GLENORE FUNDING LLC 3.375% 09/23/51		06/01/2023	Western Asset		1,007,587	1,500,000	7,416	2.A FE
37940X-AC-6	Global Payments Inc 4.150% 08/15/49		05/04/2023	Blackrock		3,446,620	4,615,000	44,157	2.C FE

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STATEMENT AS OF JUNE 30, 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
37940X-AQ-5	Global Payments Inc 5.400% 08/15/32		06/30/2023	Blackrock		1,555,744	1,600,000	33,600	2.C FE
38141G-WZ-3	Goldman Sachs Group Inc 4.223% 05/01/29		05/16/2023	Blackrock		1,480,281	1,550,000	3,091	2.A FE
404119-BW-8	HCA Inc 5.875% 02/01/29		06/26/2023	Blackrock		2,120,433	2,100,000	50,378	2.C FE
404119-CP-2	HCA Inc 5.200% 06/01/28		06/01/2023	Western Asset		3,396,850	3,400,000	9,360	2.C FE
406216-BK-6	Halliburton Co 5.000% 11/15/45		04/06/2023	Blackrock		2,278,862	2,440,000	49,478	2.A FE
41242*-CH-3	NBA 5.080% 06/07/35		06/07/2023	Direct-Private Placement		3,000,000	3,000,000	0	1.G FE
413875-AS-4	Harris Corporation 4.854% 04/27/35		05/23/2023	Blackrock		1,915,860	2,000,000	7,551	2.B FE
419870-KF-6	HI Electric 6.100% 06/15/33		05/30/2023	Direct-Private Placement		5,000,000	5,000,000	0	2.C FE
42250P-AE-3	HEALTHPEAK PROPERTIES 5.250% 12/15/32		06/16/2023	Blackrock		2,237,210	2,300,000	2,013	2.A FE
428102-AE-7	HESS MIDSTREAM OPERATION 4.250% 02/15/30		04/06/2023	Morgan Stanley DWD		225,038	250,000	1,653	3.A FE
435765-AJ-1	HOLLY NRG PRTRN/FIN CORP 6.375% 04/15/27		04/06/2023	Morgan Stanley DWD		250,038	250,000	7,792	3.A FE
444859-BK-7	HUMANA INC 3.125% 08/15/29		05/03/2023	Western Asset		639,674	700,000	4,861	2.C FE
44891A-BX-4	HYUNDAI CAPITAL AMERICA 2.000% 06/15/28		06/20/2023	Blackrock		18,013,976	21,140,000	142,951	2.A FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA 2.100% 09/15/28		06/13/2023	Blackrock		1,012,308	1,200,000	6,300	2.A FE
451102-BO-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		04/17/2023	Various		397,657	400,000	8,429	3.C FE
458140-CJ-7	Intel Corp 5.700% 02/10/53		06/01/2023	Blackrock		6,481,530	6,500,000	115,346	1.F FE
45866F-AX-2	INTERCONTINENTALEXCHANGE 4.950% 06/15/52		06/26/2023	Blackrock		1,988,490	2,100,000	3,754	1.G FE
459200-KK-6	IBM Corp 2.850% 05/15/40		06/13/2023	Blackrock		3,005,423	4,100,000	9,738	1.G FE
460599-AE-3	International Game Tech 5.250% 01/15/29		04/17/2023	Various		435,087	450,000	5,877	3.A FE
460690-BU-3	Interpublic Group Co 5.375% 06/15/33		06/29/2023	Western Asset		3,427,770	3,470,000	8,189	2.B FE
46188B-AB-8	INVITATION HOMES OP 2.300% 11/15/28		04/27/2023	Blackrock		2,576,348	3,030,000	32,135	2.B FE
46188B-AC-6	INVITATION HOMES OP 2.700% 01/15/34		05/04/2023	Blackrock		6,637,636	8,580,000	64,211	2.B FE
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32		04/05/2023	Blackrock		4,564,084	5,020,000	101,272	2.B FE
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		05/10/2023	Wells Fargo		4,836,844	5,178,079	7,086	1.A
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		05/10/2023	Wells Fargo		10,997	11,773	16	1.C
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		05/04/2023	Blackrock		2,401,125	2,500,000	4,172	1.F FE
46647P-CE-4	JPMORGAN CHASE & CO 3.328% 04/22/52		05/03/2023	Western Asset		1,380,796	1,860,000	19,186	1.E FE
46647P-CP-9	JPMORGAN CHASE & CO 1.470% 09/22/27		05/03/2023	Western Asset		714,708	800,000	1,290	1.E FE
46647P-DF-0	JPMORGAN CHASE & CO 4.565% 06/14/30		05/12/2023	Blackrock		586,794	600,000	11,565	1.E FE
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		05/18/2023	Western Asset		3,108,780	3,150,000	44,938	1.E FE
46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2 4.234% 12/25/49		05/10/2023	Wells Fargo		6,082,846	6,586,731	8,521	1.A
49177J-AJ-1	KENVUE INC 4.900% 03/22/33		05/18/2023	Western Asset		2,893,369	2,810,000	18,410	1.F FE
49177J-AN-2	KENVUE INC 5.050% 03/22/53		05/15/2023	Western Asset		485,339	480,000	3,196	1.F FE
498894-AA-2	KNIFE RIVER HOLD CO 7.750% 05/01/31		04/12/2023	Various		4,058,750	4,000,000	0	3.C FE
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		04/17/2023	Various		309,635	350,000	4,226	3.C FE
52532X-AF-2	LEIDOS INC 4.375% 05/15/30		06/29/2023	Blackrock		1,010,713	1,100,000	6,417	2.C FE
539830-BX-6	Lockheed Martin 5.700% 11/15/54		06/12/2023	Western Asset		1,373,298	1,270,000	3,813	1.G FE
539830-CA-5	Lockheed Martin 4.750% 02/15/34		06/05/2023	Western Asset		1,597,415	1,600,000	1,293	1.G FE
54627R-AS-9	LOUISIANA ST LOCAL GOVT ENVRM 5.048% 12/01/34		05/16/2023	Blackrock		2,824,285	2,850,000	13,875	1.A FE
54628C-MQ-2	LOUISIANA ST LOCAL GOVT ENVRM 2.043% 02/01/31		05/23/2023	Blackrock		1,320,544	1,600,000	10,351	1.E FE
54628C-MR-0	LOUISIANA ST LOCAL GOVT ENVRM 2.183% 02/01/32		05/25/2023	Blackrock		809,360	1,000,000	7,216	1.E FE
546347-AM-7	Louisiana Pacific 3.625% 03/15/29		04/17/2023	Various		393,911	450,000	1,339	3.A FE
55336V-BQ-2	MPLX LP 2.650% 08/15/30		04/03/2023	Western Asset		602,133	700,000	2,576	2.B FE
55336V-BV-1	MPLX LP 5.000% 03/01/33		04/19/2023	Western Asset		3,817,098	3,900,000	37,833	2.B FE
55336V-BW-9	MPLX LP 5.650% 03/01/53		04/20/2023	Western Asset		2,128,824	2,200,000	23,055	2.B FE
571748-BS-0	Marsh & McLennan 6.250% 11/01/52		05/15/2023	Blackrock		1,232,122	1,110,000	3,083	2.A FE
571748-BT-8	Marsh & McLennan 5.450% 03/15/53		04/26/2023	Blackrock		767,306	740,000	5,489	1.G FE
581557-BU-8	McKesson Corp 5.100% 07/15/33		06/12/2023	Western Asset		299,450	300,000	0	2.A FE

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STATEMENT AS OF JUNE 30, 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
58769J-AG-2	MERCEDES-BENZ FIN NA 4.800% 03/30/28		06/01/2023	Western Asset		3,184,901	3,170,000	17,780	1.F FE
59156R-CD-8	MetLife Inc 5.250% 01/15/54		05/03/2023	Western Asset		1,468,518	1,480,000	22,829	1.G FE
59217G-EG-0	MET LIFE GLOB FUNDING I 2.950% 04/09/30		04/03/2023	Western Asset		711,528	800,000	11,538	1.D FE
59217G-FP-9	MET LIFE GLOB FUNDING I 5.150% 03/28/33		06/01/2023	Western Asset		6,643,015	6,650,000	50,978	1.D FE
595112-CB-7	Micron Technology Inc 5.875% 09/15/33		06/21/2023	Western Asset		4,340,444	4,370,000	22,919	2.C FE
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		06/22/2023	Various		9,107,134	9,259,312	8,333	1.D FE
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		06/30/2023	Deutsche Bank		442,320	519,779	572	1.D FE
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		06/30/2023	Deutsche Bank		3,659,056	3,860,214	8,836	1.D FE
629209-AA-5	NMI HOLDINGS 7.375% 06/01/25		04/17/2023	Various		405,245	400,000	10,899	3.B FE
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		06/22/2023	Blackrock		2,889,191	2,890,000	0	2.B FE
63111X-AK-7	NASDAQ INC 5.950% 08/15/53		06/22/2023	Blackrock		213,777	215,000	0	2.B FE
637432-NW-1	NATIONAL RURAL UTIL COOP 1.350% 03/15/31		06/26/2023	Blackrock		767,520	1,000,000	3,863	1.E FE
64952W-EZ-2	NEW YORK LIFE GLOBAL FDG 4.550% 01/28/33		05/18/2023	Western Asset		4,043,989	4,100,000	54,322	1.A FE
65473P-AL-9	NISOURCE INC 1.700% 02/15/31		05/23/2023	Blackrock		1,874,280	2,400,000	11,333	2.B FE
666807-CJ-9	Northrop Grumman Corp 4.950% 03/15/53		05/18/2023	Western Asset		282,954	300,000	4,290	2.A FE
66815L-2H-1	NORTHWESTERN MUTUAL GBLB 3.300% 04/04/29		04/17/2023	Blackrock		3,654,720	4,000,000	5,500	1.A FE
670346-AW-5	Nucor Corporation 3.850% 04/01/52		04/03/2023	Blackrock		1,497,852	1,800,000	770	1.G FE
68389X-CA-1	Oracle Corp 3.950% 03/25/51		04/03/2023	Blackrock		529,613	700,000	768	2.B FE
68389X-CK-9	Oracle Corp 6.900% 11/09/52		06/21/2023	Western Asset		2,297,765	2,090,000	33,384	2.B FE
68389X-CQ-6	Oracle Corp 5.550% 02/06/53		04/20/2023	Western Asset		2,303,941	2,400,000	25,869	2.B FE
694308-JG-3	Pacific Gas & Elec Co 2.500% 02/01/31		05/24/2023	Western Asset		5,739,196	7,150,000	46,299	2.C FE
694308-KM-8	Pacific Gas & Elec Co 6.400% 06/15/33		06/14/2023	Western Asset		1,861,360	1,870,000	1,508	2.C FE
703481-AB-7	Patterson UTI Energy Inc 3.950% 02/01/28		04/17/2023	JP Morgan		135,140	150,000	1,284	3.A FE
708696-CA-5	Pennsylvania Elec Co 5.150% 03/30/26		06/12/2023	Western Asset		4,847,662	4,840,000	31,281	2.A FE
709599-BT-0	PENSKE TRUCK LEASING/PTL 5.550% 05/01/28		04/26/2023	Blackrock		13,557,413	13,470,000	38,589	2.B FE
723787-AR-8	Pioneer Natural Resources Comp 2.150% 01/15/31		06/21/2023	Western Asset		1,119,348	1,370,000	10,744	2.A FE
73179P-AM-8	POLYONE CORP 5.750% 05/15/25		04/17/2023	JP Morgan		199,436	200,000	4,919	3.C FE
74153W-CS-6	Pricoa Global Funding 5.100% 05/30/28		05/22/2023	Blackrock		1,998,960	2,000,000	0	1.D FE
74340X-BT-7	PROLOGIS LP 4.625% 01/15/33		04/03/2023	Blackrock		2,966,640	3,000,000	30,833	1.G FE
74340X-CC-3	PROLOGIS LP 3.050% 03/01/50		04/20/2023	Blackrock		2,232,736	3,200,000	14,369	1.G FE
74340X-CF-6	PROLOGIS LP 5.250% 06/15/53		06/29/2023	Western Asset		777,744	800,000	2,100	1.G FE
74340X-CH-2	PROLOGIS LP 5.125% 01/15/34		06/26/2023	Western Asset		498,210	500,000	0	1.G FE
744320-BL-5	Prudential Financial Inc 6.750% 03/01/53		05/08/2023	Western Asset		5,938,375	5,950,000	71,691	2.B FE
747525-BT-9	QUALCOMM Inc 6.000% 05/20/53		06/21/2023	Western Asset		1,019,704	920,000	4,477	1.F FE
756109-BP-8	REALTY INCOME CORP 5.625% 10/13/32		06/13/2023	Blackrock		1,019,550	1,000,000	9,688	1.G FE
756109-BR-4	REALTY INCOME CORP 4.850% 03/15/30		04/03/2023	Blackrock		1,192,896	1,200,000	13,257	1.G FE
756109-BT-0	REALTY INCOME CORP 4.900% 07/15/33		05/04/2023	Blackrock		2,700,858	2,750,000	8,983	1.G FE
760759-BC-3	Republic Services Inc 5.000% 04/01/34		04/26/2023	Blackrock		2,171,474	2,120,000	8,833	2.A FE
77313L-AB-9	ROCKETMGTGE CO-ISSUER INC 4.000% 10/15/33		04/17/2023	Various		357,356	450,000	4,978	3.A FE
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		04/20/2023	Keybank Capital Markets		666,050	700,000	496	1.F FE
78403D-AP-5	SBA TOWER TRUST 1.884% 01/15/26		05/04/2023	Oppenheimer & Co		1,660,295	1,810,000	2,179	1.F FE
78403D-AV-2	SBA TOWER TRUST 1.840% 04/15/27		05/18/2023	Guggenheim		523,800	600,000	215	1.F FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 11/15/52		04/20/2023	Mitsubishi		1,669,760	1,600,000	2,640	1.F FE
78409V-AS-3	S&P Global Inc 1.250% 08/15/30		04/06/2023	Western Asset		408,415	500,000	972	1.G FE
78433L-AF-3	SCE RECOVERY FUNDING LLC 3.240% 11/15/46		04/26/2023	Western Asset		270,306	270,000	3,961	1.A FE
785592-AX-4	SABINE PASS LIQUEFACTION 4.500% 05/15/30		06/29/2023	Various		5,785,854	6,080,000	46,034	2.B FE
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY 3.345% 05/01/51		05/04/2023	Blackrock		2,622,005	3,500,000	1,626	1.E FE
80386W-AF-2	SASOL FINANCING USA LLC 8.750% 05/03/29		04/27/2023	Various		702,650	700,000	0	3.B FE

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STATEMENT AS OF JUNE 30, 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
81762P-AE-2	SERVICENOW INC 1.400% 09/01/30		05/12/2023	Blackrock		645,272	800,000	2,333	1.G FE
828807-DM-6	Simon Property Group LP 2.200% 02/01/31		04/03/2023	Blackrock		3,706,435	3,700,000	14,471	1.G FE
828807-DT-1	Simon Property Group LP 2.650% 02/01/32		04/13/2023	Blackrock		3,613,896	4,400,000	24,616	1.G FE
828807-DU-8	Simon Property Group LP 5.500% 03/08/33		06/01/2023	Blackrock		7,206,696	7,200,000	95,700	1.G FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		06/16/2023	Western Asset		5,397,236	5,560,000	30,616	2.B FE
842400-GK-3	Southern Calif Edison Co 4.125% 03/01/48		06/29/2023	Western Asset		4,994,277	6,190,000	70,311	1.G FE
842400-GR-8	Southern Calif Edison Co 4.875% 03/01/49		04/03/2023	Blackrock		2,444,754	2,600,000	11,971	1.G FE
842400-GU-1	Southern Calif Edison Co 2.250% 06/01/30		05/25/2023	Blackrock		4,898,786	5,850,000	64,728	1.G FE
842400-HM-8	Southern Calif Edison Co 2.750% 02/01/32		05/04/2023	Blackrock		493,882	570,000	4,224	1.G FE
842400-HT-3	Southern Calif Edison Co 5.950% 11/01/32		06/29/2023	Blackrock		8,541,143	8,050,000	51,947	1.G FE
842400-HU-0	Southern Calif Edison Co 5.300% 03/01/28		06/29/2023	Western Asset		4,963,502	4,900,000	71,097	1.G FE
842587-DR-5	Southern Co 5.200% 06/15/33		05/15/2023	Blackrock		1,257,782	1,260,000	0	2.B FE
843452-AZ-6	Southern Nat Gas Co 8.000% 03/01/32		06/02/2023	Blackrock		3,502,163	3,050,000	64,389	2.A FE
857477-BV-4	State Street Corp 4.164% 08/04/33		04/20/2023	Blackrock		3,594,420	3,800,000	35,163	1.F FE
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		04/17/2023	Various		379,949	400,000	5,192	3.C FE
87612E-BR-6	Target Corporation 4.800% 01/15/53		06/12/2023	Western Asset		1,766,653	1,890,000	32,647	1.F FE
87612G-AA-9	TARGA RESOURCES CORP 4.200% 02/01/33		06/29/2023	Western Asset		8,922,005	10,030,000	140,597	2.C FE
893574-AB-9	TRANSCONT GAS PIPE LINE 5.400% 08/15/41		04/20/2023	Western Asset		2,195,005	2,200,000	20,655	2.A FE
893574-AK-9	TRANSCONT GAS PIPE LINE 4.000% 03/15/28		05/18/2023	Western Asset		1,924,242	2,000,000	13,756	2.A FE
89417E-AS-8	TRAVELERS COS INC 5.450% 05/25/53		06/23/2023	Western Asset		1,886,717	1,840,000	3,727	1.F FE
89788M-AL-6	TRUIST FINANCIAL CORP 4.873% 01/26/29		04/26/2023	Western Asset		390,836	400,000	4,981	1.G FE
89788M-AM-4	TRUIST FINANCIAL CORP 5.122% 01/26/34		06/16/2023	Western Asset		949,870	1,000,000	20,630	1.G FE
89788M-AP-7	TRUIST FINANCIAL CORP 5.867% 06/08/34		06/05/2023	Western Asset		300,000	300,000	0	1.G FE
902494-BD-4	Tyson Foods Inc 4.550% 06/02/47		04/03/2023	Blackrock		3,861,220	4,400,000	68,402	2.B FE
90320W-AH-6	UPMC 5.377% 05/15/43		04/04/2023	Western Asset		2,400,000	2,400,000	0	1.F FE
907818-FX-1	Union Pacific Corp 2.800% 02/14/32		06/05/2023	Western Asset		1,210,142	1,400,000	11,667	1.G FE
907818-GC-6	Union Pacific Corp 4.950% 09/09/52		05/24/2023	Western Asset		902,767	900,000	6,435	1.G FE
90932L-AJ-6	UNITED AIR 2023-1 A PTT 5.800% 07/15/36		06/29/2023	Western Asset		6,928,675	6,850,000	6,686	1.G FE
91159H-JF-8	US Bancorp 4.548% 07/22/28		04/26/2023	Western Asset		388,848	400,000	4,851	1.G FE
91324P-EW-8	UnitedHealth Group Inc 5.050% 04/15/53		05/10/2023	Western Asset		1,429,153	1,400,000	4,416	1.F FE
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		05/08/2023	Direct-Private Placement		649,171	649,171	0	2.B PL
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		05/08/2023	Direct-Private Placement		389,503	389,503	0	1.G PL
92345Y-AG-1	Verisk Analytics Inc 3.625% 05/15/50		03/02/2023	Blackrock		28,644	0	0	2.B FE
92564R-AB-1	VICI PROPERTIES / NOTE 4.625% 12/01/29		06/01/2023	Blackrock		7,195,032	7,800,000	41,008	2.C FE
925650-AD-5	VICI PROPERTIES LP 5.125% 05/15/32		06/30/2023	Blackrock		1,032,460	1,100,000	7,830	2.C FE
927804-GK-4	Virginia Elec & Pwr Co 5.000% 04/01/33		04/06/2023	Blackrock		5,636,015	5,500,000	8,403	1.F FE
94106B-AF-8	Waste Connections Inc 4.200% 01/15/33		05/24/2023	Western Asset		1,033,838	1,100,000	16,345	2.A FE
95040Q-AJ-3	WELLTOWER OP LLC 3.100% 01/15/30		04/06/2023	Blackrock		2,561,628	2,900,000	21,476	2.A FE
95040Q-AN-4	WELLTOWER OP LLC 2.050% 01/15/29		06/29/2023	Blackrock		3,492,720	4,200,000	40,180	2.A FE
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		05/30/2023	Barclays Capital		378,043	418,829	3,608	2.B FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		05/19/2023	Wells Fargo		1,642,387	1,965,000	8,797	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.775% 06/15/51		06/27/2023	Morgan Stanley DWD		3,323,885	4,118,500	7,570	2.B FE
958254-AJ-3	WESTERN GAS PARTNERS 5.300% 03/01/48		06/29/2023	Western Asset		1,174,243	1,420,000	23,918	2.C FE
958254-AK-0	WESTERN GAS PARTNERS 4.750% 08/15/28		06/21/2023	Western Asset		2,165,869	2,280,000	34,646	2.C FE
96949L-AC-9	WILLIAMS COMPANIES INC 5.100% 09/15/45		05/12/2023	Blackrock		2,188,368	2,400,000	20,740	2.B FE
96950F-AF-1	Williams Partners LP 6.300% 04/15/40		06/01/2023	Western Asset		1,980,181	1,900,000	8,628	2.B FE
970648-AG-6	Willis Group NA 4.500% 09/15/28		06/09/2023	Blackrock		3,903,880	4,100,000	40,450	2.B FE
970648-AJ-0	Willis Group NA 2.950% 09/15/29		06/09/2023	Blackrock		1,032,096	1,200,000	8,653	2.B FE

E04.7

STATEMENT AS OF JUNE 30, 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
65535H-AX-7	NOMURA HOLDINGS INC 2.608% 07/14/31	D	05/15/2023	Blackrock		1,011,456	1,280,000	11,406	2.A FE
65535H-AY-5	NOMURA HOLDINGS INC 2.172% 07/14/28	D	05/12/2023	Blackrock		1,698,200	2,000,000	14,721	2.A FE
65558R-AD-1	NORDEA BANK ABP 5.375% 09/22/27	D	06/21/2023	Western Asset		4,968,611	4,950,000	41,701	1.F FE
66858C-AE-7	Northwoods Capital Ltd SERIES 201812BA CLASS B 7.402% 06/15/31	D	05/19/2023	Goldman Sachs & Company		238,750	250,000	3,218	1.B FE
670891-AE-0	QCP CLO Ltd SERIES 202328A CLASS C 8.132% 07/16/36	D	06/29/2023	Bank of America		750,000	750,000	0	1.E FE
67097L-AP-1	QCP CLO Ltd SERIES 201713A CLASS BR 7.265% 07/15/30	D	06/05/2023	Bank of America		2,889,000	3,000,000	30,856	1.F FE
67401Q-AC-0	Oaktree CLO Ltd SERIES 20232A CLASS B 7.768% 07/20/36	D	05/26/2023	Morgan Stanley DWD		2,000,000	2,000,000	0	1.C FE
67401Q-AE-6	Oaktree CLO Ltd SERIES 20232A CLASS C 8.298% 07/20/36	D	05/26/2023	Morgan Stanley DWD		3,000,000	3,000,000	0	1.F FE
67577M-AN-3	Octagon Investment Partners 4 SERIES 20191A CLASS A1R 6.368% 04/15/35	D	05/11/2023	Bank of America		1,835,625	1,875,000	9,226	1.A FE
67590G-BN-8	Octagon Investment Partners X SERIES 20131A CLASS CR2 6.992% 01/25/31	D	05/03/2023	Bank of America		3,790,000	4,000,000	7,728	1.F FE
67590Y-AS-9	Octagon Investment Partners 2 SERIES 20161A CLASS CR 7.065% 07/15/30	D	04/20/2023	RBC Capital Markets		943,300	1,000,000	1,373	1.F FE
67592C-AE-6	OCTAGON INVESTMENT PARTNERS 3 SERIES 20183A CLASS B 6.900% 10/20/30	D	05/25/2023	Citigroup Global		970,000	1,000,000	7,667	1.C FE
70017K-AN-9	Park Avenue Institutional Advi SERIES 20171A CLASS A2R 6.868% 02/14/34	D	06/13/2023	BNP Paribas		2,048,950	2,150,000	12,720	1.C FE
716973-AD-4	PFIZER INVESTMENT ENTER 4.650% 05/19/30	D	05/16/2023	Blackrock		1,996,460	2,000,000	0	1.E FE
716973-AG-7	PFIZER INVESTMENT ENTER 5.300% 05/19/53	D	05/16/2023	Western Asset		2,995,530	3,000,000	0	1.E FE
74972F-AJ-4	PR LTD SERIES 20184A CLASS B 7.215% 04/15/30	D	05/10/2023	Stone X		1,920,000	2,000,000	10,014	1.F FE
75968N-AE-1	RENAISSANCE HOLDINGS L 5.750% 06/05/33	D	06/21/2023	Western Asset		3,394,389	3,430,000	2,332	1.G FE
77340G-AN-1	Rockford Tower CLO Ltd SERIES 20172A CLASS CR 7.162% 10/15/29	D	05/25/2023	Stone X		1,657,880	1,695,000	14,497	1.C FE
77341E-AC-9	Rockford Tower CLO Ltd SERIES 20201A CLASS B 7.055% 01/20/32	D	04/26/2023	Deutsche Bank		1,372,635	1,410,000	2,209	1.C FE
77341K-AG-6	Rockford Tower CLO Ltd SERIES 20211A CLASS C 7.250% 07/20/34	D	05/23/2023	Bank of America		283,200	300,000	2,115	1.F FE
77341L-AC-3	Rockford Tower CLO Ltd SERIES 20212A CLASS B 7.023% 07/20/34	D	06/13/2023	Bank of America		530,750	550,000	5,989	1.C FE
77587U-AN-2	Romark CLO Ltd SERIES 20171A CLASS A2R 6.918% 10/23/30	D	05/10/2023	Citigroup Global		584,400	600,000	2,077	1.B FE
806854-AL-9	ROHLMBERGER INVESTMENT 4.850% 05/15/33	D	06/29/2023	Various		14,629,653	14,800,000	49,645	1.F FE
81880X-AL-6	Shackleton CLO LTD SERIES 201914A CLASS A1R 6.473% 07/20/34	D	06/05/2023	Nikko Securities America		485,750	500,000	4,300	1.A FE
822582-BE-1	SHELL INTERNATIONAL FIN 4.125% 05/11/35	D	06/29/2023	Western Asset		4,041,065	4,370,000	21,506	1.D FE
83609R-AO-4	Sound Point CLO LTD SERIES 20171A CLASS CR 7.323% 01/23/29	D	06/02/2023	Janney Montgomery		388,088	395,000	3,455	1.B FE
85815C-AA-7	Steele Creek CLO Ltd SERIES 20181A CLASS A 6.275% 04/15/31	D	04/20/2023	Bank of America		984,500	1,000,000	1,219	1.A FE
86562M-BZ-2	SUMITOMO MITSUI FINANCI 2.142% 09/23/30	D	05/18/2023	Western Asset		2,581,482	3,200,000	6,795	2.A FE
86562M-CW-8	SUMITOMO MITSUI FINANCI 5.710% 01/13/30	D	04/06/2023	Blackrock		2,970,441	2,850,000	39,780	1.G FE
871969-AC-5	TOW Gem Ltd SERIES 20221A CLASS A1 6.408% 04/22/33	D	05/03/2023	Deutsche Bank		1,469,250	1,500,000	2,938	1.A FE
87938W-AC-7	Telefonica Emisiones Sau 7.045% 06/20/36	D	06/26/2023	Blackrock		811,787	740,000	1,159	2.C FE
87938W-AX-1	Telefonica Emisiones Sau 5.520% 03/01/49	D	06/05/2023	Blackrock		1,730,460	2,000,000	29,440	2.C FE
88423R-AA-6	37 Capital CLO Ltd SERIES 20231A CLASS A1 7.032% 04/15/36	D	06/29/2023	Nikko Securities America		500,000	500,000	5,242	1.A FE
89289U-AU-2	Tralee CLO Ltd SERIES 20131A CLASS CR 8.073% 07/20/29	D	06/13/2023	Janney Montgomery		998,000	1,000,000	12,523	1.F FE
89640H-AC-5	Trinitas CLO Ltd SERIES 202322A CLASS B1 7.971% 07/20/36	D	04/05/2023	Citigroup Global		7,000,000	7,000,000	0	1.C FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	04/17/2023	JP Morgan		174,398	200,000	2,546	3.C FE
92857W-BS-8	Vodafone Group PLC 4.875% 06/19/49	D	06/13/2023	Blackrock		1,216,208	1,400,000	33,367	2.B FE
92857W-BY-5	Vodafone Group PLC 5.625% 02/10/53	D	05/26/2023	Blackrock		2,693,065	2,870,000	49,777	2.B FE
92916G-BF-0	Voya CLO Ltd SERIES 20124A CLASS A2R3 6.739% 10/15/30	D	05/03/2023	JP Morgan		1,930,000	2,000,000	6,698	1.C FE
92916J-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.993% 10/18/31	D	05/23/2023	Morgan Stanley DWD		995,800	996,557	6,548	1.A FE
92917J-AJ-6	Voya CLO Ltd SERIES 20182A CLASS C1 7.110% 07/15/31	D	05/22/2023	Bank of America		1,245,855	1,300,000	9,500	1.F FE
94949J-AE-5	Wellfleet CLO Ltd SERIES 20182A CLASS B 7.623% 10/20/31	D	04/20/2023	Janney Montgomery		960,000	1,000,000	844	1.F FE
97315V-AG-2	Wind River CLO Ltd SERIES 20212A CLASS C 7.223% 07/20/34	D	06/30/2023	Deutsche Bank		450,600	480,000	7,296	1.F FE
98886C-AE-6	Zais Matrix CDO I SERIES 202319A CLASS B1 8.279% 07/25/33	D	06/20/2023	Jefferies & Co		1,000,000	1,000,000	0	1.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,064,154,059	1,117,188,481	8,253,469	XXX
780097-BL-4	Royal Bank of Scotland PLC 4.445% 05/08/30	D	06/01/2023	Western Asset		3,107,863	3,300,000	19,583	2.A FE
1309999999	Subtotal - Bonds - Hybrid Securities					3,107,863	3,300,000	19,583	XXX
40976#-AC-6	Hancock T/L 1L 10.641% 03/31/25		05/02/2023	Direct-Private Placement		48,485	48,485	0	2.B FE
46331#-AA-7	Ironwood Cap V 5.000% 04/20/37		12/31/2022	Direct-Private Placement		13,912	13,912	0	2.A PL
64108#-AB-1	Net Health T/L1L 10.832% 12/22/25		06/05/2023	Direct-Private Placement		27,473	27,473	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		1,094,487	1,094,487	0	2.A FE
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					1,184,357	1,184,357	0	XXX
2509999997	Total - Bonds - Part 3					1,351,157,743	1,409,551,641	11,349,664	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX

EO4-10

STATEMENT AS OF JUNE 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
2509999999. Total - Bonds									
	Wine.com Series A-1		04/20/2023	Direct-Private Placement	62,407.000	0	0.00	0	6. Z
	Wine.com Series B-1		04/20/2023	Direct-Private Placement	24,674.000	0	0.00	0	6. Z
	Wine.com Series C-1		04/20/2023	Direct-Private Placement	4,343.000	0	0.00	0	6. Z
	Wine.com Series D-1		04/20/2023	Direct-Private Placement	21,798.000	0	0.00	0	6. Z
	Wine.com Series E-1		04/20/2023	Direct-Private Placement	1,815.000	0	0.00	0	6. Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	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
68404V-10-0	OptiNose Inc		05/12/2023	Direct	80,640.000	153,095	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
	FHLB - Dallas Class B		06/29/2023	Direct-Private Placement	9,398.000	939,800	0	0	
	Wine.com Common Stock		04/20/2023	Direct-Private Placement	314.000	0	0	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						939,800	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,092,895	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,092,895	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,092,895	XXX	0	XXX
6009999999 - Totals						1,352,250,638	XXX	11,349,664	XXX

EQ4.11

STATEMENT AS OF JUNE 30, 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
..3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		06/01/2023	Paydown		160,222	160,222	156,547	157,019	0	3,203	0	3,203	0	160,222	0	0	0	1,812	02/01/2043	1.A
..3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		06/01/2023	Paydown		12,079	12,079	11,845	11,893	0	186	0	186	0	12,079	0	0	0	150	02/01/2043	1.A
..3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		06/01/2023	Paydown		75,378	75,378	78,758	78,228	0	(2,851)	0	(2,851)	0	75,378	0	0	0	1,260	08/01/2043	1.A
..3138WT-UM-6	Fannie Mae AT5987 3.000% 04/01/43		06/01/2023	Paydown		257,600	257,600	248,725	250,131	0	7,469	0	7,469	0	257,600	0	0	0	2,955	04/01/2043	1.A
..3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		06/01/2023	Paydown		1,781	1,781	1,943	1,927	0	(146)	0	(146)	0	1,781	0	0	0	33	10/01/2044	1.A
..31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		06/01/2023	Paydown		7,722	7,722	7,913	7,765	0	(43)	0	(43)	0	7,722	0	0	0	190	12/25/2032	1.A
..31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		06/01/2023	Paydown		440,978	440,978	452,002	444,883	0	(3,905)	0	(3,905)	0	440,978	0	0	0	9,269	02/25/2035	1.A
..31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		06/01/2023	Paydown		312,786	312,786	320,606	315,625	0	(2,839)	0	(2,839)	0	312,786	0	0	0	6,530	05/25/2035	1.A
..31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		06/01/2023	Paydown		6,197	6,197	6,372	6,256	0	(59)	0	(59)	0	6,197	0	0	0	168	07/25/2036	1.A
..31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		06/01/2023	Paydown		25,730	25,730	25,497	25,651	0	79	0	79	0	25,730	0	0	0	518	10/15/2025	1.A
..31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		06/01/2023	Paydown		11,590	11,590	11,827	11,594	0	(4)	0	(4)	0	11,590	0	0	0	314	08/25/2036	1.A
..31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		06/01/2023	Paydown		5,423	5,423	5,531	5,458	0	(35)	0	(35)	0	5,423	0	0	0	149	09/25/2036	1.A
..31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		06/01/2023	Paydown		5,777	5,777	5,756	5,754	0	23	0	23	0	5,777	0	0	0	156	08/25/2036	1.A
..31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		06/01/2023	Paydown		216,929	216,929	226,691	221,535	0	(4,606)	0	(4,606)	0	216,929	0	0	0	4,097	07/25/2039	1.A
..31396Q-O9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		06/01/2023	Paydown		186,409	186,409	176,156	182,266	0	4,143	0	4,143	0	186,409	0	0	0	3,077	09/25/2029	1.A
..31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		06/01/2023	Paydown		33,565	33,565	33,558	33,456	0	110	0	110	0	33,565	0	0	0	903	08/25/2037	1.A
..31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		06/01/2023	Paydown		85,473	85,473	79,379	81,991	0	3,483	0	3,483	0	85,473	0	0	0	1,621	04/25/2038	1.A
..31397A-SL-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		06/01/2023	Paydown		6,626	6,626	6,713	6,656	0	(30)	0	(30)	0	6,626	0	0	0	166	08/15/2036	1.A
..31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		06/01/2023	Paydown		93,030	93,030	98,146	95,771	0	(2,742)	0	(2,742)	0	93,030	0	0	0	2,142	08/15/2036	1.A
..31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		06/01/2023	Paydown		80,345	80,345	78,603	79,316	0	1,029	0	1,029	0	80,345	0	0	0	1,636	08/15/2036	1.A
..31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		06/01/2023	Paydown		108,776	108,776	101,214	104,664	0	4,112	0	4,112	0	108,776	0	0	0	2,032	03/15/2037	1.A
..31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		06/01/2023	Paydown		226,687	226,687	213,794	222,851	0	3,836	0	3,836	0	226,687	0	0	0	3,694	04/25/2029	1.A
..31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		06/01/2023	Paydown		147,257	147,257	143,599	146,597	0	660	0	660	0	147,257	0	0	0	2,440	03/25/2026	1.A
..31397S-GN-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		06/01/2023	Paydown		525,390	525,390	482,209	510,619	0	14,771	0	14,771	0	525,390	0	0	0	7,744	05/25/2031	1.A
..31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		06/01/2023	Paydown		467,385	467,385	428,242	454,086	0	13,300	0	13,300	0	467,385	0	0	0	6,801	05/25/2031	1.A
..31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		06/01/2023	Paydown		454,090	454,090	415,350	440,831	0	13,259	0	13,259	0	454,090	0	0	0	6,428	06/25/2031	1.A
..31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		06/01/2023	Paydown		50,674	50,674	50,207	50,377	0	297	0	297	0	50,674	0	0	0	885	07/15/2038	1.A
..31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		06/01/2023	Paydown		166,065	166,065	161,239	165,436	0	629	0	629	0	166,065	0	0	0	2,753	06/15/2024	1.A

E05.3

STATEMENT AS OF JUNE 30, 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 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	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 Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..39950#-AA-2	MARRIOTT GROUND Lease Tr 2017-A 4.480% 11/15/39		06/15/2023	Redemption 100.0000		98,522	98,522	98,522	98,522	0	0	0	0	0	98,522	0	0	0	1,840	11/15/2039	2.B PL
..39951#-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		06/15/2023	Redemption 100.0000		10,641	10,641	10,641	10,641	0	0	0	0	0	10,641	0	0	0	206	04/15/2048	1.C FE
..40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		06/20/2023	Paydown		21,375	21,375	21,345	21,346	0	29	0	29	0	21,375	0	0	0	313	09/20/2047	1.A FE
..40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		06/20/2023	Paydown		17,100	17,100	17,523	17,504	0	(405)	0	(405)	0	17,100	0	0	0	301	09/20/2047	1.A FE
..41242*-AS-1	HARDWOOD FUNDING LLC Series Q No. Q-23 3.380% 06/07/23		06/07/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,900	06/07/2023	1.G FE
..41884#-AA-9	HATCHET RIDGE WIND Cert R-7 5.950% 12/14/29		06/14/2023	Redemption 100.0000		408,636	408,636	408,636	408,636	0	0	0	0	0	408,636	0	0	0	12,157	12/14/2029	3.A PL
..42208#-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		06/30/2023	Redemption 100.0000		129,222	129,222	129,222	129,222	0	0	0	0	0	129,222	0	0	0	3,368	11/30/2030	1.A
..42770L-AA-1	HERO Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		06/20/2023	Paydown		44,477	44,477	44,457	44,459	0	18	0	18	0	44,477	0	0	0	708	09/20/2040	1.A FE
..42770U-AA-1	HERO Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		06/20/2023	Paydown		40,517	40,517	40,513	40,513	0	4	0	4	0	40,517	0	0	0	654	09/20/2040	1.A FE
..42770V-AA-9	HERO Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		06/20/2023	Paydown		19,113	19,113	19,111	19,111	0	2	0	2	0	19,113	0	0	0	334	09/20/2041	1.A FE
..42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		06/20/2023	Paydown		34,547	34,547	34,725	34,717	0	(170)	0	(170)	0	34,547	0	0	0	519	09/20/2041	1.A FE
..42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		06/20/2023	Paydown		17,222	17,222	17,029	17,037	0	185	0	185	0	17,222	0	0	0	217	09/20/2042	1.A FE
..42770Y-AC-1	HERO Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		06/22/2023	Paydown		14,059	14,059	14,410	14,389	0	(330)	0	(330)	0	14,059	0	0	0	225	09/20/2042	1.A FE
..42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		06/20/2023	Paydown		86,274	86,274	88,007	87,589	0	(1,316)	0	(1,316)	0	86,274	0	0	0	1,305	09/20/2048	1.A FE
..42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		06/20/2023	Paydown		16,681	16,681	15,607	15,639	0	1,042	0	1,042	0	16,681	0	0	0	236	09/20/2048	1.A FE
..42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		06/20/2023	Paydown		34,612	34,612	34,250	34,225	0	387	0	387	0	34,612	0	0	0	608	09/20/2048	1.A FE
..42771T-AA-3	HERO Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		06/20/2023	Paydown		66,407	66,407	66,412	66,411	0	(4)	0	(4)	0	66,407	0	0	0	1,119	09/20/2041	1.A FE
..43148#-AA-7	HILL TOP ENERGY 5.830% 12/31/29		06/30/2023	Redemption 100.0000		350,476	350,476	350,476	350,476	0	0	0	0	0	350,476	0	0	0	10,216	12/31/2029	3.A PL
..432833-AF-8	HILTON DOMESTIC OPERATIN 4.875% 01/15/30		06/23/2023	PineBridge		2,775,000	3,000,000	2,680,500	2,698,717	0	16,711	0	16,711	0	2,715,429	0	59,572	59,572	138,938	01/15/2030	3.B FE
..437076-AS-1	Home Depot Inc 5.875% 12/16/36		06/23/2023	Western Asset Redemption 100.0000		5,453,900	5,000,000	4,726,050	4,805,537	0	4,324	0	4,324	0	4,809,860	0	644,040	644,040	155,851	12/16/2036	1.F FE
..43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		06/15/2023	Redemption 100.0000		30,292	30,292	30,292	30,292	0	0	0	0	0	30,292	0	0	0	425	10/15/2040	1.F
..43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 5.888% 12/25/34		06/25/2023	Paydown		57,005	57,005	51,234	52,353	0	4,653	0	4,653	0	57,005	0	0	0	1,165	12/25/2034	1.A FM
..44416#-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		05/31/2023	Redemption 100.0000		49,500	49,500	32,175	32,175	0	0	0	0	0	32,175	0	17,325	17,325	1,094	05/31/2033	2.A PL
..448579-AJ-1	HYATT HOTELS CORPS 6.000% 04/23/30		06/23/2023	Western Asset		2,479,600	2,500,000	2,345,275	2,348,450	0	7,856	0	7,856	0	2,356,306	0	123,294	123,294	100,556	04/23/2030	2.C FE
..44891A-BJ-5	HYUNDAI CAPITAL AMERICA 5.750% 04/06/23		04/06/2023	Maturity		1,000,000	1,000,000	998,860	999,893	0	107	0	107	0	1,000,000	0	0	0	28,750	04/06/2023	2.A FE
..451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		05/03/2023	Citigroup Global		1,178,125	1,250,000	1,217,395	1,220,088	0	3,142	0	3,142	0	1,223,229	0	(45,104)	(45,104)	30,990	12/15/2025	3.C FE
..452327-AM-1	Illumina Inc 2.550% 03/23/31		05/11/2023	Western Asset		1,054,588	1,250,000	1,012,538	1,014,205	0	8,565	0	8,565	0	1,022,770	0	31,818	31,818	20,542	03/23/2031	2.B FE
..458140-CJ-7	Intel Corp 5.700% 02/10/53		06/23/2023	Blackrock		6,587,100	6,500,000	6,481,530	0	0	0	234	234	0	6,481,764	0	105,336	105,336	140,996	02/10/2053	1.F FE
..460146-CF-8	International Paper Co 7.300% 11/15/39		06/23/2023	Western Asset		5,648,350	5,000,000	5,419,900	5,328,169	0	(5,273)	0	(5,273)	0	5,322,896	0	325,454	325,454	225,083	11/15/2039	2.B FE

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STATEMENT AS OF JUNE 30, 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

Table with columns: 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, 11-15 Change In 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), 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.

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STATEMENT AS OF JUNE 30, 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
..10153K-AC-3	Boulder 9.693% 12/29/25		04/03/2023	Various		2,025	2,025	2,006	2,015	0	1	0	1	0	2,016	0	9	9	87	12/29/2025	2.C PL
..12695#-AA-9	CUA Opco Chesapeake Urolo 9.913% 08/02/24		04/03/2023	Redemption 100.0000		1,924	1,924	1,901	1,915	0	1	0	1	0	1,916	0	8	8	65	08/02/2024	5.A PL
..12695#-AB-7	CUA Opco Chesapeake Urolo 9.913% 08/02/24		04/03/2023	Redemption 100.0000		1,004	1,004	994	1,000	0	1	0	1	0	1,001	0	4	4	33	08/02/2024	5.A PL
..13134M-BT-9	Calpine Corp 7.693% 12/16/27		06/30/2023	Redemption 100.0000		767	767	759	761	0	1	0	1	0	761	0	6	6	28	12/16/2027	3.A FE
..20007*-AA-9	Comar 10.468% 06/18/24		03/31/2023	Redemption 100.0000		6,429	6,429	6,333	6,378	0	22	0	22	0	6,400	0	30	30	142	06/18/2024	3.B PL
..20007*-AB-7	Comar 10.468% 06/18/24		03/31/2023	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	28	06/18/2024	3.B PL
..25460H-AB-8	DIRECTV FINANCING LLC 10.102% 08/02/27		06/30/2023	Redemption 100.0000		78,750	78,750	78,317	78,292	0	37	0	37	0	78,330	0	420	420	3,889	08/02/2027	3.B FE
..36192*-AA-0	GET 9.968% 02/16/24		06/16/2023	Redemption 100.0000		86,689	86,689	86,256	86,561	0	41	0	41	0	86,602	0	88	88	2,862	02/16/2024	3.B FE
..39808C-A@-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 8.045% 06/30/24		06/30/2023	Redemption 100.0000		615,380	615,380	608,842	613,505	0	774	0	774	0	614,278	0	1,102	1,102	23,408	06/30/2024	2.A PL
..40471*-AA-4	FIRMA First Lien Term Loan 11.510% 07/13/23		06/30/2023	Redemption 100.0000		7,500	7,500	7,406	7,487	0	12	0	12	0	7,499	0	1	1	402	07/13/2023	3.A PL
..40976#-AA-0	Hancock T/L 1L 10.641% 03/31/25		04/28/2023	Redemption 100.0000		82,459	82,459	82,459	82,459	0	0	0	0	0	82,459	0	0	0	2,795	03/31/2025	2.C Z
..40976#-AB-8	Hancock T/L 1L 10.795% 03/31/25		04/28/2023	Redemption 100.0000		16,269	16,269	16,269	16,269	0	0	0	0	0	16,269	0	0	0	428	03/31/2025	2.B FE
..43789*-AA-5	Smuckers 10.218% 08/31/23		06/09/2023	Redemption 100.0000		177,530	177,530	176,198	177,267	0	116	0	116	0	177,382	0	148	148	4,804	08/31/2023	3.A PL
..48240#-AA-3	K2 13.218% 12/20/23		03/31/2023	Redemption 100.0000		4,158	4,158	4,127	4,149	0	2	0	2	0	4,151	0	7	7	132	12/20/2023	4.A PL
..58154@-AC-4	McKenzie Sports 10.968% 09/18/23		06/20/2023	Redemption 100.0000		1,205,532	1,205,532	1,199,505	1,204,300	0	1,126	0	1,126	0	1,205,426	0	107	107	35,044	09/18/2023	4.A FE
..59921P-AB-2	MILEAGE PLUS HOLDINGS IN 10.439% 06/20/27 . MONROE Capital Private Feeder Junior Secured		06/20/2023	Direct-Private Placement		250,000	250,000	267,188	261,926	0	(1,789)	0	(1,789)	0	260,137	0	(10,137)	(10,137)	6,247	06/20/2027	2.C FE
..61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.663% 11/15/26		05/25/2023	Direct-Private Placement		47,454	47,454	47,454	0	0	0	0	0	0	47,454	0	0	0	1,340	11/15/2026	1.G FE
..61033#-AB-9	MONROE Capital Private Feeder Junior Secured C 8.663% 11/15/26		05/25/2023	Direct-Private Placement		47,454	47,454	47,454	0	0	0	0	0	0	47,454	0	0	0	1,340	11/15/2026	1.G FE
..61033@-AB-7	MONROE Capital Private Feeder Junior Secured B 8.663% 11/15/26		05/25/2023	Direct-Private Placement		47,454	47,454	47,454	0	0	0	0	0	0	47,454	0	0	0	1,340	11/15/2026	1.G FE
..61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.663% 11/15/26		05/25/2023	Direct-Private Placement		47,454	47,454	47,454	0	0	0	0	0	0	47,454	0	0	0	1,340	11/15/2026	1.G FE
..64108@-AF-2	Net Health T/L1L 10.832% 12/22/25		03/21/2023	Direct-Private Placement		5,227	5,227	5,227	5,227	0	0	0	0	0	5,227	0	0	0	136	12/22/2025	4.B FE
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		04/30/2021	Direct-Private Placement		17,851	17,851	17,851	17,851	0	0	0	0	0	17,851	0	0	0	0	06/10/2034	2.A PL
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		07/27/2021	Direct-Private Placement		117,257	117,257	117,257	117,257	0	0	0	0	0	117,257	0	0	0	0	06/10/2034	2.A FE
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		05/12/2023	Direct-Private Placement		3,233,589	3,233,589	3,233,589	3,233,589	0	0	0	0	0	3,233,589	0	0	0	(2,024)	06/10/2034	2.A PL
..66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		06/01/2023	Redemption 100.0000		(17,851)	(17,851)	(17,851)	(17,851)	0	0	0	0	0	(17,851)	0	0	0	0	06/10/2034	2.A PL

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STATEMENT AS OF JUNE 30, 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	
.66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		06/01/2023	Redemption 100.0000		(117,257)	(117,257)	(117,257)	(117,257)	0	0	0	0	0	(117,257)	0	0	0	0	0	06/10/2034	2.A FE
.66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		06/01/2023	Redemption 100.0000		(3,018,219)	(3,018,219)	(3,018,219)	(3,018,219)	0	0	0	0	0	(3,018,219)	0	0	0	0	0	06/10/2034	2.A PL
.70559@-AA-4	Prometheus Pegasus Global 11.295% 05/29/25		03/31/2023	Redemption 100.0000		1,592	1,592	1,584	1,588	0	0	0	0	0	1,589	0	4	4	40	05/29/2025	3.A PL	
.70559@-AB-2	Prometheus Pegasus Global 11.295% 05/29/25		03/31/2023	Redemption 100.0000		459	459	459	459	0	0	0	0	0	459	0	0	0	12	05/29/2025	3.A PL	
.73116*-AB-4	ISN Polk 10.468% 12/20/24		03/31/2023	Redemption 100.0000		6,891	6,891	6,742	6,825	0	7	0	7	0	6,832	0	59	59	171	12/20/2024	4.A FE	
.73116*-AC-2	ISN Polk-Hoffman 10.468% 12/20/24		03/31/2023	Redemption 100.0000		425	425	417	421	0	0	0	0	0	421	0	3	3	10	12/20/2024	4.A FE	
.74741*-AA-7	Q-Centrix 10.045% 05/30/25		03/31/2023	Redemption 100.0000		5,441	5,441	5,367	5,404	0	3	0	3	0	5,407	0	34	34	126	05/30/2025	2.B PL	
.74741*-AB-5	Q-Centrix 10.045% 05/30/25		03/31/2023	Redemption 100.0000		1,809	1,809	1,809	1,809	0	0	0	0	0	1,809	0	0	0	42	05/30/2025	2.B PL	
.87297*-AA-7	TLE 11.218% 06/28/24		03/31/2023	Redemption 100.0000		6,101	6,101	6,061	6,093	0	1	0	1	0	6,094	0	7	7	155	06/28/2024	4.C PL	
.87297*-AB-5	TLE 10.641% 06/28/24		03/31/2023	Redemption 100.0000		945	945	939	942	0	0	0	0	0	943	0	2	2	24	06/28/2024	4.C PL	
.87758@-AA-5	Taymax 10.295% 07/31/25		03/31/2023	Redemption 100.0000		5,452	5,452	5,414	5,432	0	2	0	2	0	5,433	0	18	18	128	07/31/2025	4.B PL	
.87758@-AB-7	Taymax 10.295% 07/31/25		03/31/2023	Redemption 100.0000		361	361	360	361	0	0	0	0	0	361	0	0	0	8	07/31/2025	4.B PL	
.87758@-AA-7	Taymax 10.295% 07/31/25		03/31/2023	Redemption 100.0000		1,055	1,055	1,048	1,052	0	0	0	0	0	1,052	0	4	4	25	07/31/2025	4.B PL	
.87758@-AD-1	Taymax 10.295% 07/31/25		03/31/2023	Redemption 100.0000		701	701	696	698	0	0	0	0	0	699	0	2	2	16	07/31/2025	4.B PL	
.89989#-AD-6	Turbo Buyer Inc Portfolio Group 11.163% 12/02/25		03/31/2023	Redemption 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	70	12/02/2025	4.B PL	
.24736@-BS-2	SKYMILES IP LTD 9.294% 10/20/27	D	04/20/2023	Redemption 100.0000		200,000	200,000	210,625	208,343	0	(407)	0	(407)	0	207,936	0	(7,936)	(7,936)	8,364	10/20/2027	2.B FE	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					3,202,414	3,202,414	3,214,732	3,028,611	0	(42)	0	(42)	0	3,218,386	0	(15,967)	(15,967)	93,619	XXX	XXX	
2509999997	Total - Bonds - Part 4					624,485,675	626,975,067	607,843,459	518,956,594	8,345	898,403	1,839,619	(932,871)	0	610,388,926	0	14,068,012	14,068,012	18,758,087	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					624,485,675	626,975,067	607,843,459	518,956,594	8,345	898,403	1,839,619	(932,871)	0	610,388,926	0	14,068,012	14,068,012	18,758,087	XXX	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	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	0	XXX	XXX
6009999999	Totals					624,485,675	XXX	607,843,459	518,956,594	8,345	898,403	1,839,619	(932,871)	0	610,388,926	0	14,068,012	14,068,012	18,758,087	XXX	XXX	

EO5.18

STATEMENT AS OF JUNE 30, 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 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	1,965		1,965	(14,655)	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	0		0	(78,427)	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	11,772		11,772	(53,474)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	2,182	461,471	211.49	0	11,957	0	13,836		13,836	1,879	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	49,099	10,586,726	215.62	0	187,072	0	213,311		213,311	26,240	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	43		43	(5,122)	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	10,734		10,734	(126,868)	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	51,256		51,256	(163)	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	41,512		41,512	(51,575)	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	120,199		120,199	(165,188)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMW	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	13,970		13,970	(56,722)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	2,262	485,516	214.64	0	12,667	0	10,327		10,327	(2,340)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	10,396	2,240,026	215.47	0	53,020	0	41,234		41,234	(11,785)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	49,976	10,935,748	218.82	0	194,906	0	146,316		146,316	(48,591)	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	62,915		62,915	(83,283)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	33,746	7,561,804	224.08	0	57,368	0	57,659		57,659	291	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	32,505		32,505	(16,492)	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	1,256		1,256	(8,094)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	10,552	2,275,961	215.69	0	54,132	0	43,321		43,321	(10,810)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	19,367	4,279,526	220.97	0	61,974	0	44,100		44,100	(17,874)	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	4,886		4,886	(1,201)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	8,118	1,718,824	211.73	0	43,675	0	50,425		50,425	6,750	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	96,510		96,510	(35,416)	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	3,106		3,106	(87,747)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMO	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	219		219	(72,366)	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	0		0	(3,430)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	39,334	8,497,324	216.03	0	195,883	0	155,908		155,908	(39,976)	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	2,848		2,848	(17,187)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00V	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	14,307	3,236,100	226.19	0	27,040	0	14,299		14,299	(12,741)	0	0	0	0	0	0001	

E06.1

STATEMENT AS OF JUNE 30, 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 9LBCSONY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	27,409	6,054,100	220.88	0	106,621	0	39,186		39,186	(67,435)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2022	.11/07/2023	11,159	2,560,321	229.44	15,623	0	0	1,224		1,224	(9,489)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOND	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/07/2022	.10/06/2023	52,916	11,283,808	213.24	216,432	0	0	172,331		172,331	(143,922)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	30,339	6,546,853	215.79	0	150,481	0	116,218		116,218	(34,264)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	54,913	12,474,037	227.16	0	94,450	0	47,388		47,388	(47,063)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	13,833	3,106,062	224.54	0	23,516	0	15,339		15,339	(8,177)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2022	.11/07/2023	12,309	2,664,406	216.46	58,098	0	0	26,999		26,999	(29,398)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	13,388	3,028,232	226.19	0	18,609	0	17,512		17,512	(1,098)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	47,643	10,394,750	218.18	0	149,123	0	128,651		128,651	(20,472)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/07/2022	.12/07/2023	10,012	2,169,200	216.66	55,466	0	0	24,431		24,431	(22,601)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/07/2022	.12/07/2023	50,834	11,534,235	226.9	111,326	0	0	17,573		17,573	(59,756)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	17,176	3,792,633	220.81	0	54,104	0	36,240		36,240	(17,864)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/07/2023	.02/07/2024	60,851	13,712,164	225.34	0	128,396	0	50,063		50,063	(78,332)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/07/2023	.02/07/2024	16,621	3,591,964	216.11	0	82,108	0	53,755		53,755	(28,353)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	11,411	2,521,260	220.95	0	26,245	0	28,249		28,249	2,004	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	20,167	4,357,282	216.06	0	76,836	0	70,474		70,474	(6,362)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	10,146	2,200,160	216.85	0	56,006	0	26,890		26,890	(29,116)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	28,807	6,296,634	218.58	0	111,483	0	80,157		80,157	(31,326)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOME	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2022	.07/07/2023	12,511	2,879,657	230.17	17,891	0	0	0		0	(4,463)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/07/2023	.02/07/2024	24,966	5,681,013	227.55	0	42,692	0	13,878		13,878	(28,813)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	14,684	3,367,041	229.3	0	20,704	0	9,045		9,045	(11,660)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	31,482	6,701,573	212.87	0	153,317	0	176,892		176,892	23,574	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	9,806	2,089,462	213.08	0	46,873	0	54,068		54,068	7,195	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/07/2023	32,881	7,334,436	223.06	105,548	0	0	1,277		1,277	(50,967)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/07/2022	.12/07/2023	45,809	10,209,910	222.88	146,589	0	0	37,377		37,377	(75,289)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2022	.07/07/2023	29,568	6,474,801	218.98	120,933	0	0	107		107	(74,993)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2022	.07/07/2023	2,683	577,408	215.21	15,213	0	0	957		957	(10,249)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	47,185	10,628,893	225.26	0	100,504	0	62,053		62,053	(38,451)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	12,278	2,818,538	229.56	0	17,435	0	8,733		8,733	(8,702)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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

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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)	
Barclays Low vol index 9LBCS00R	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	44,013		44,013	(881)	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	70,581	0	0	65,114		65,114	(38,016)	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	39,409		39,409	(32,390)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00E	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	3,129		3,129	(3,763)	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	47,724		47,724	(106,838)	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	35,849		35,849	(37,526)	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	22,645		22,645	(86,559)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONM	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	1		1	(62,147)	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	3,494		3,494	(6,699)	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	12,226		12,226	(29,533)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	02/28/2023	02/28/2024	2,979	761,343	255.57	0	9,175	0	19,984		19,984	10,808	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	08/12/2022	08/14/2023	259,891	69,635,195	267.94	1,621,720	0	0	58,196		58,196	(16,006)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	12/14/2022	12/14/2023	423,791	108,308,266	255.57	2,480,260	0	0	2,842,863		2,842,863	1,636,228	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	10/14/2022	10/13/2023	7,052	1,771,392	251.19	40,565	0	0	67,042		67,042	39,516	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	02/28/2023	02/28/2024	9,621	2,446,813	254.32	0	35,886	0	74,697		74,697	38,811	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	05/12/2023	05/14/2024	21,250	5,489,938	258.35	0	119,234	0	134,120		134,120	14,886	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	02/28/2023	02/28/2024	1,179	296,153	251.19	0	4,869	0	11,209		11,209	6,339	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	03/14/2023	03/14/2024	13,118	3,290,257	250.82	0	75,676	0	138,820		138,820	63,144	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	04/14/2023	04/12/2024	809	207,120	256.02	0	4,743	0	5,950		5,950	1,207	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	02/14/2023	02/14/2024	28,762	7,290,592	253.48	0	156,828	0	246,095		246,095	89,267	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	06/21/2023	01/12/2024	1,218	309,762	254.32	0	10,402	0	9,457		9,457	(945)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	05/19/2023	03/14/2024	1,257	315,281	250.82	0	12,180	0	13,302		13,302	1,122	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	01/13/2023	01/12/2024	439,418	111,752,786	254.32	0	2,559,141	0	3,411,632		3,411,632	852,491	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	12/21/2022	12/21/2023	22,445	5,736,269	255.57	89,556	0	0	150,565		150,565	86,659	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	03/14/2023	03/14/2024	372,334	93,988,814	250.82	0	2,147,942	0	3,940,185		3,940,185	1,792,243	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	04/14/2023	04/12/2024	18,631	4,769,909	256.02	0	109,231	0	137,029		137,029	27,798	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	05/19/2023	05/14/2024	18,361	4,743,564	258.35	0	109,248	0	115,886		115,886	6,638	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	06/21/2023	05/14/2024	1,801	465,288	258.35	0	12,751	0	11,367		11,367	(1,384)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	06/14/2023	06/14/2024	4,630	1,210,884	261.53	0	26,078	0	23,347		23,347	(2,731)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 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	10,838		10,838	6,388	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	3,071		3,071	(845)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IG ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/19/2023	04/12/2024	5,634	1,442,417	256.02	0	38,593	0	41,437		41,437	2,845	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IB ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	15,523	4,010,367	258.35	0	87,100	0	97,974		97,974	10,874	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IV ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/21/2023	03/14/2024	745	186,861	250.82	0	8,500	0	7,884		7,884	(617)	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	16,387		16,387	(65,114)	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	29,160		29,160	16,343	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	2,183,693		2,183,693	1,271,574	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	64,737		64,737	23,482	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IK ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/19/2023	12/14/2023	5,790	1,479,750	255.57	0	33,929	0	38,840		38,840	4,912	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IT ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/21/2023	06/14/2024	9,393	2,456,551	261.53	0	54,198	0	47,365		47,365	(6,832)	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	96,764		96,764	56,346	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IH ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/19/2023	03/14/2024	1,400	351,148	250.82	0	13,180	0	14,815		14,815	1,635	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	336,985		336,985	193,954	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	23,410		23,410	13,120	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	841		841	(3,340)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GQ ...	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	282,267		282,267	70,532	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HT ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	10,948	2,802,907	256.02	0	64,187	0	80,521		80,521	16,335	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HX ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	10,846	2,720,394	250.82	0	90,564	0	114,777		114,777	24,213	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IP ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	12,733	3,330,061	261.53	0	71,719	0	64,208		64,208	(7,511)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FT ...	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	5,053		5,053	(1,390)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GH ...	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	2,151		2,151	(592)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IR ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	8,736	2,284,726	261.53	0	49,206	0	44,052		44,052	(5,153)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HZ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	2,538	662,799	261.15	0	5,000	0	6,179		6,179	1,179	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GP ...	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	82,088		82,088	47,246	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HA ...	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	208,882		208,882	52,195	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HH ...	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	32,822		32,822	16,519	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FV ...	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	780,918		780,918	437,674	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GF ...	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	229,885		229,885	135,498	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9C CSS01A ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	465,434	120,244,874	258.35	0	2,765,635	0	2,937,598		2,937,598	171,963	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0HY ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	1,335	341,186	255.57	0	6,768	0	8,955		8,955	2,187	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GB ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	18,625	4,678,414	251.19	107,136	0	0	177,065		177,065	104,365	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0IM ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	332,490	86,956,110	261.53	0	1,991,297	0	1,676,622		1,676,622	(314,675)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GM ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	8,531	2,162,438	253.48	46,740	0	0	67,465		67,465	39,285	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GU ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	6,165	1,562,704	253.48	28,051	0	0	48,754		48,754	28,390	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GI ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	1,580	419,506	265.51	1,580	0	0	104		104	(413)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0HC ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	274,820	69,661,374	253.48	0	1,588,281	0	2,351,426		2,351,426	763,144	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0FO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	26,847	7,128,147	265.51	156,333	0	0	1,766		1,766	(7,018)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GIW ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	881	230,073	261.15	1,568	0	0	2,145		2,145	1,202	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0HO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	46,194	11,586,379	250.82	0	266,487	0	488,843		488,843	222,356	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GG ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	5,569	1,454,344	261.15	11,584	0	0	13,558		13,558	7,599	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0HQ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	336,474	86,144,073	256.02	0	1,972,701	0	2,474,730		2,474,730	502,029	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSS0GA ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	299,398	75,205,784	251.19	1,722,212	0	0	2,846,335		2,846,335	1,677,672	0	0	0	0	0001	
Global Balanced Index 9B SSG0HT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/02/2023	05/07/2024	288,846	102,159,053	353.68	0	2,104,477	0	2,948,992		2,948,992	844,515	0	0	0	0	0001	
Global Balanced Index 9B SSG0IB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/06/2023	12/28/2023	14,240	4,898,702	344.01	0	235,672	0	233,408		233,408	(2,264)	0	0	0	0	0001	
Global Balanced Index 9B SSG0GF	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	550,927		550,927	372,061	0	0	0	0	0001	
Global Balanced Index 9B SSG0GO	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	644,964		644,964	412,373	0	0	0	0	0001	
Global Balanced Index 9B SSG0FT	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	712,657		712,657	498,686	0	0	0	0	0001	
Global Balanced Index 9B SSG0HH	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	419,913		419,913	111,822	0	0	0	0	0001	
Global Balanced Index 9B SSG0GJ	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	100,707		100,707	68,558	0	0	0	0	0001	
Global Balanced Index 9B SSG0IL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2023	06/21/2024	5,156	1,866,214	361.95	0	39,856	0	33,313		33,313	(6,543)	0	0	0	0	0001	
Global Balanced Index 9B SSG0HY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/26/2023	05/28/2024	53,219	18,951,286	356.1	0	388,499	0	479,997		479,997	91,498	0	0	0	0	0001	
Global Balanced Index 9B SSG0GQ	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	3,135,092		3,135,092	1,989,355	0	0	0	0	0001	
Global Balanced Index 9B SSG0HD	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	74,080		74,080	43,506	0	0	0	0	0001	
Global Balanced Index 9B SSG0HU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	67,943	24,224,397	356.54	0	496,595	0	590,244		590,244	93,648	0	0	0	0	0001	
Global Balanced Index 9B SSG0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	06/14/2024	12,089	4,377,064	362.07	0	87,283	0	76,855		76,855	(10,427)	0	0	0	0	0001	
Global Balanced Index 9B SSG0FV	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	35,616		35,616	24,922	0	0	0	0	0001	
Global Balanced Index 9B SSG0GD	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	1,642,430		1,642,430	1,123,650	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9BSGS01F	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	279,340	100,249,539	358.88	0	2,075,167	0	2,151,854		2,151,854	76,687	0	0	0	0	0	0001	
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	3,651,177		3,651,177	1,769,934	0	0	0	0	0	0001	
Global Balanced Index 9BSGS01D	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/06/2023	01/26/2024	1,288	450,658	349.89	0	15,804	0	15,391		15,391	(412)	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	559,781		559,781	225,421	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	328,245		328,245	227,779	0	0	0	0	0	0001	
Global Balanced Index 9BSGS01G	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	40,854	14,792,008	362.07	0	306,197	0	259,728		259,728	(46,469)	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	3,249,849		3,249,849	1,614,206	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	253,793		253,793	158,310	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	04/26/2024	5,912	2,090,601	353.62	0	50,252	0	60,074		60,074	9,822	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	139,710		139,710	35,147	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	3,230,352		3,230,352	2,109,823	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	2,704,338		2,704,338	1,098,146	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	510,031		510,031	325,622	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	55,898	19,563,182	349.98	0	399,090	0	659,024		659,024	259,934	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	160,270		160,270	40,490	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	788,801		788,801	467,204	0	0	0	0	0	0001	
Global Balanced Index 9BSGS01I	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	02/07/2024	1,534	536,747	349.9	0	19,850	0	18,436		18,436	(1,414)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS01H	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	06/21/2024	36,677	13,275,240	361.95	0	274,799	0	236,973		236,973	(37,826)	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	433,946		433,946	264,720	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	645,185		645,185	223,476	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	295,298		295,298	201,029	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	668,074		668,074	370,473	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	1,046,817		1,046,817	686,282	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	1,022,634		1,022,634	445,442	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	104,267		104,267	60,509	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	824,881		824,881	533,176	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	45	45,192	1004	0	360,180	0	349,784		349,784	(10,396)	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	448,453		448,453	(145,666)	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	334,693		334,693	(112,458)	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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)		
MSCI EM FLEX OPTION 9MXFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/21/2023	.04/19/2024	48	47,076	980.74	0	390,720	0	393,717		393,717	2,997	0	0	0	0	0	0001		
MSCI EM FLEX OPTION 9MXFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/21/2022	.11/21/2023	47	43,759	831.05	460,788	0	0	413,206		413,206	(105,389)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.07/21/2022	.07/21/2023	5,297	5,247,685	990.69	522,123	0	0	67,798		67,798	(234,235)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.03/21/2023	.03/21/2024	5,503	5,241,332	952.45	0	497,700	0	527,015		527,015	29,315	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.08/19/2022	.08/21/2023	4,573	4,579,677	1001	429,787	0	0	77,401		77,401	(183,297)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYYJLN8C3868	.01/20/2023	.01/19/2024	4,713	4,883,799	1036	0	445,672	0	157,143		157,143	(288,529)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.02/21/2023	.02/21/2024	4,803	4,779,898	995.19	0	446,179	0	296,659		296,659	(149,520)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	.10/21/2022	.10/20/2023	5,294	4,579,522	865.04	515,293	0	0	737,138		737,138	(51,675)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJXT09	.05/19/2023	.05/21/2024	5,304	5,183,281	977.24	0	480,978	0	475,488		475,488	(5,490)	0	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	9,799		9,799	714	0	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	330,027		330,027	9,103	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.06/07/2023	.10/06/2023	2,903	573,923	197.7	0	13,180	0	14,915		14,915	1,735	0	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	1,497	293,277	195.91	7,150	0	0	8,937		8,937	1,490	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.04/06/2023	.04/05/2024	89,075	17,871,117	200.63	0	464,972	0	434,778		434,778	(30,194)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.06/07/2023	.09/07/2023	2,618	517,788	197.78	0	10,865	0	12,502		12,502	1,637	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.06/07/2023	.06/07/2024	81,600	16,324,080	200.05	0	422,688	0	455,408		455,408	32,720	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCZ	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	256,706		256,706	(112,309)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCY	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	358,256		358,256	(38,676)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSOCQ	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	164,725		164,725	(49,330)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODA	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	408,830		408,830	24,880	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.06/07/2023	.11/07/2023	2,100	413,553	196.93	0	13,293	0	12,568		12,568	(725)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	.05/05/2023	.05/07/2024	97,407	19,475,556	199.94	0	506,516	0	531,037		531,037	24,521	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODR	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	353,340		353,340	25,731	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODT	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	496,815		496,815	58,414	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODP	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	442,816		442,816	73,818	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODS	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	442,747		442,747	40,060	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.09/07/2022	.09/07/2023	147,416	40,658,807	275.81	816,685	0	0	53,316		53,316	(235,970)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN38B653	.05/05/2023	.05/07/2024	230,914	63,247,345	273.9	0	1,265,409	0	635,043		635,043	(630,366)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9DMSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2022	07/07/2023	107,034	29,898,878	279.34	605,812	0	0	0		0	(91,758)	0	0	0	0	0001		
PIMCO US Fundamental Balanced 9DMSSOEX	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	136,760		136,760	(65,652)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOEW	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	143,020		143,020	(59,958)	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	4,255		4,255	(41,891)	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	105,409		105,409	(64,513)	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	86,346		86,346	(51,293)	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	14,771		14,771	(9,149)	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	688,471		688,471	(306,378)	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	1,384		1,384	(37,481)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOJ	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	99,729		99,729	(45,526)	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	33,238	9,027,441	271.6	0	179,485	0	85,653		85,653	(93,832)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2023	04/19/2024	41,809	11,429,744	273.38	0	227,859	0	116,284		116,284	(111,575)	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	472,711		472,711	(489,444)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	42,916	11,708,343	272.82	0	233,892	0	134,055		134,055	(99,838)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	45,513	12,458,729	273.74	0	248,046	0	119,571		119,571	(128,475)	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	21,256		21,256	(52,633)	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	39,533		39,533	(68,626)	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	13,016		13,016	(7,966)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/28/2023	06/28/2024	43,620	11,640,433	266.86	0	237,293	0	249,770		249,770	12,477	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	188,827		188,827	11,244	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	129,271		129,271	(72,179)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/26/2023	05/28/2024	39,046	10,338,990	264.79	0	205,772	0	256,479		256,479	50,706	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/14/2023	03/14/2024	32	56,860	1777	0	591,008	0	709,565		709,565	118,557	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2023	04/26/2024	30	53,070	1769	0	543,540	0	726,592		726,592	183,052	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	992,775		992,775	19,792	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	27,671		27,671	(167,554)	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	301,186		301,186	(51,116)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/28/2022	11/28/2023	36	65,915	1831	806,544	0	0	506,743		506,743	(76,474)	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	99,331		99,331	(195,377)	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 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2022	57	213,907	3753	2,549,781	0	0	4,343,345		4,343,345	1,941,493	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	68	263,734	3878	2,877,080	0	0	4,686,731		4,686,731	2,046,086	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	9	37,415	4157	0	274,500	0	446,762		446,762	172,262	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2022	63	251,934	3999	2,557,107	0	0	2,907,387		2,907,387	1,589,704	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	50	218,630	4373	0	4,378,500	0	2,113,249		2,113,249	(2,265,251)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	65	252,099	3878	2,750,150	0	0	4,479,964		4,479,964	1,955,817	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	51	222,650	4366	0	1,990,071	0	2,208,797		2,208,797	219,726	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/07/2022	13	51,738	3980	544,295	0	0	670,147		670,147	335,349	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2022	17	67,982	3999	690,013	0	0	784,533		784,533	428,968	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/19/2023	18	75,456	4192	0	664,758	0	968,980		968,980	304,222	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/14/2023	18	74,450	4136	0	720,684	0	915,090		915,090	194,406	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2022	53	200,890	3790	2,135,476	0	0	3,526,660		3,526,660	1,827,587	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/19/2023	22	92,224	4192	0	812,482	0	1,184,309		1,184,309	371,827	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/28/2023	28	116,745	4169	0	1,099,616	0	1,505,164		1,505,164	405,548	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	68	271,819	3997	0	2,680,152	0	4,282,903		4,282,903	1,602,751	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	15	59,359	3957	658,875	0	0	884,639		884,639	406,119	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	51	197,800	3878	2,157,810	0	0	3,515,049		3,515,049	1,534,564	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	16	64,046	4003	0	444,480	0	1,034,307		1,034,307	589,827	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	16	63,316	3957	702,800	0	0	943,615		943,615	433,194	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/14/2023	7	29,242	4177	0	270,592	0	332,213		332,213	61,621	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2023	28	115,739	4134	0	1,056,692	0	1,570,247		1,570,247	513,555	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	534	2,023,823	3790	21,614,184	0	0	37,755,207		37,755,207	17,613,376	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/14/2023	61	239,154	3921	0	2,329,295	0	4,338,029		4,338,029	2,008,734	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/07/2022	14	55,718	3980	586,164	0	0	721,697		721,697	361,146	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	19	82,948	4366	0	741,399	0	822,885		822,885	81,486	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	54	228,338	4228	2,298,783	0	0	1,445,431		1,445,431	738,834	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/07/2023	14	58,296	4164	0	535,738	0	671,367		671,367	135,629	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2023	41	169,643	4138	0	1,588,709	0	2,264,145		2,264,145	675,436	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	74	296,212	4003	0	2,055,720	0	4,783,668		4,783,668	2,727,948	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/14/2022	12/14/2023	32,282	4035	322,824	0	0	435,516		435,516	196,892	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2022	12/28/2023	83,231	3783	907,632	0	0	1,716,136		1,716,136	728,489	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	216,026	3790	2,307,132	0	0	4,030,050		4,030,050	1,880,080	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	1,283,153	3973	0	12,292,734	0	20,238,055		20,238,055	7,945,321	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/28/2023	04/26/2024	70,881	4169	0	662,031	0	913,850		913,850	251,819	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	301,747	4134	0	2,754,947	0	4,093,858		4,093,858	1,338,911	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	344,890	4366	0	3,082,659	0	3,421,470		3,421,470	338,811	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	06/14/2024	30,914	4416	0	244,587	0	274,295		274,295	29,708	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/07/2022	11/07/2023	262,669	3807	2,926,152	0	0	4,988,138		4,988,138	2,225,404	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	250,135	3790	2,671,416	0	0	4,666,374		4,666,374	2,176,934	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/06/2023	04/05/2024	188,831	4105	0	1,733,464	0	2,636,954		2,636,954	903,490	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	232,706	3878	2,538,600	0	0	4,135,351		4,135,351	1,805,370	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/14/2022	10/13/2023	82,411	3583	987,298	0	0	2,115,030		2,115,030	901,992	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/14/2022	09/14/2023	236,761	3946	2,575,980	0	0	3,318,699		3,318,699	1,631,395	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2022	07/21/2023	199,948	3999	2,029,450	0	0	2,307,450		2,307,450	1,261,670	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	55,617	3973	0	532,812	0	877,191		877,191	344,379	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/07/2023	03/07/2024	55,809	3986	0	533,540	0	910,223		910,223	376,683	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/07/2022	10/06/2023	54,595	3640	637,685	0	0	1,291,806		1,291,806	564,828	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	814,472	3878	8,885,100	0	0	14,473,729		14,473,729	6,318,794	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	186,053	4228	1,873,082	0	0	1,177,759		1,177,759	602,013	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/27/2023	01/26/2024	118,046	4071	0	1,077,756	0	1,588,574		1,588,574	510,818	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	635,577	3997	0	6,266,826	0	10,014,435		10,014,435	3,747,609	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	40,863	4540	0	250,992	0	283,089		283,089	32,097	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	123,075	3970	0	1,212,286	0	2,040,214		2,040,214	827,928	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	05/14/2024	33,323	4165	0	286,376	0	443,045		443,045	156,669	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	226,439	3973	0	2,169,306	0	3,571,421		3,571,421	1,402,115	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	202,542	4134	0	1,849,211	0	2,747,932		2,747,932	898,721	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	56,754	4366	0	507,273	0	563,027		563,027	55,754	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	724,519	4003	0	5,028,180	0	11,700,593		11,700,593	6,672,413	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9SIXS0EG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2022	28	106,354	3798	1,114,372	0	0	1,840,920		1,840,920	956,946	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0UA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/07/2023	34	135,537	3986	0	1,295,740	0	2,210,542		2,210,542	914,802	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0IW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/14/2023	60	235,234	3921	0	2,291,110	0	4,266,914		4,266,914	1,975,804	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0SD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/06/2023	17	66,216	3895	0	674,747	0	1,163,586		1,163,586	488,839	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0TG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	72	287,808	3997	0	2,837,808	0	4,534,839		4,534,839	1,697,031	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0RR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	156	605,037	3878	6,600,360	0	0	10,751,913		10,751,913	4,693,961	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0JK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2023	20	82,753	4138	0	1,786,140	0	1,104,461		1,104,461	(681,679)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0JO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/28/2023	26	108,406	4169	0	1,021,072	0	1,397,653		1,397,653	376,581	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	53	212,152	4003	0	1,472,340	0	3,426,141		3,426,141	1,953,801	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0TQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	50	199,867	3997	0	1,970,700	0	3,149,194		3,149,194	1,178,494	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0SB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/06/2023	15	58,426	3895	0	595,365	0	1,026,693		1,026,693	431,328	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2022	36	136,454	3790	1,450,512	0	0	2,395,467		2,395,467	1,241,380	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0FG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/12/2022	36	154,085	4280	1,515,420	0	0	768,879		768,879	380,794	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0OH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	64	270,623	4228	2,724,483	0	0	1,713,104		1,713,104	875,655	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0VC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/06/2023	14	57,470	4105	0	527,576	0	802,551		802,551	274,975	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0PH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	73	276,665	3790	2,954,748	0	0	5,161,292		5,161,292	2,407,821	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	62	255,693	4124	0	2,383,032	0	3,635,081		3,635,081	1,252,049	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0FK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/26/2022	31	125,787	4058	1,292,080	0	0	1,341,761		1,341,761	690,696	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0UJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	56	224,161	4003	0	1,555,680	0	3,620,073		3,620,073	2,064,393	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	43	181,825	4228	1,830,512	0	0	1,150,992		1,150,992	588,331	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0VE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/06/2023	13	53,365	4105	0	489,892	0	745,226		745,226	255,334	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0UJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	17	71,884	4228	723,691	0	0	455,043		455,043	232,596	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0OV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/21/2022	51	201,447	3950	2,385,117	0	0	3,074,762		3,074,762	1,400,718	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0TS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	51	203,864	3997	0	2,010,114	0	3,212,177		3,212,177	1,202,063	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0RJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	103	399,479	3878	4,357,930	0	0	7,099,020		7,099,020	3,099,218	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0OF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2022	89	333,995	3753	3,981,237	0	0	6,781,714		6,781,714	3,031,454	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0HG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2022	19	71,881	3783	783,864	0	0	1,482,118		1,482,118	629,149	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0ES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/28/2022	46	187,332	4072	1,861,160	0	0	1,811,967		1,811,967	987,721	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF0NP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2022	179	715,812	3999	7,265,431	0	0	8,260,670		8,260,670	4,516,778	0	0	0	0		0001

STATEMENT AS OF JUNE 30, 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 9SXF50FZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	75	281,456	3753	3,354,975	0	0	5,714,928		5,714,928	2,554,596	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	22	96,045	4366	0	858,462	0	952,814		952,814	94,352	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50H0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	10	39,991	3999	0	391,390	0	598,615		598,615	207,225	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50FY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	12	42,997	3583	515,112	0	0	1,103,494		1,103,494	470,605	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	66	247,682	3753	2,952,378	0	0	5,029,136		5,029,136	2,248,044	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50DD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	57	213,907	3753	2,549,781	0	0	4,343,345		4,343,345	1,941,493	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50U0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	25	100,072	4003	0	694,500	0	1,616,104		1,616,104	921,604	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	18	65,514	3640	765,222	0	0	1,550,167		1,550,167	677,793	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501C	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2023	67	277,121	4136	0	2,682,546	0	3,406,170		3,406,170	723,624	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50E1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	20	75,808	3790	805,840	0	0	1,330,815		1,330,815	689,656	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	29	115,206	3973	0	1,103,682	0	1,817,039		1,817,039	713,357	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	59	223,632	3790	2,377,228	0	0	3,925,905		3,925,905	2,034,484	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2023	48	209,884	4373	0	4,203,360	0	2,028,719		2,028,719	(2,174,641)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50T1W	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	37	147,902	3997	0	1,458,318	0	2,330,403		2,330,403	872,085	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50FE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	54	231,128	4280	2,273,130	0	0	1,153,319		1,153,319	571,191	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50US	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	54	216,155	4003	0	1,500,120	0	3,490,785		3,490,785	1,990,665	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	70	305,598	4366	0	2,731,470	0	3,031,682		3,031,682	300,212	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	67	251,434	3753	2,997,111	0	0	5,105,335		5,105,335	2,282,106	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/05/2023	16	66,180	4136	0	605,552	0	914,355		914,355	308,803	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX5011	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/28/2023	17	67,493	3970	0	664,802	0	1,118,827		1,118,827	454,025	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/05/2023	12	49,635	4136	0	454,164	0	685,767		685,767	231,603	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50EK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	54	204,681	3790	2,175,768	0	0	3,593,201		3,593,201	1,862,070	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	204	815,457	3997	0	8,040,456	0	12,848,710		12,848,710	4,808,254	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50OB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	94	352,759	3753	4,204,902	0	0	7,162,709		7,162,709	3,201,760	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50T1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	15	59,960	3997	0	591,210	0	944,758		944,758	353,548	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	195	851,310	4366	0	7,609,095	0	8,445,400		8,445,400	836,305	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501G	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2023	59	244,032	4136	0	2,362,242	0	2,999,463		2,999,463	637,221	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	177	741,980	4192	0	6,536,787	0	9,528,301		9,528,301	2,991,514	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	7	28,274	4039	0	256,984	0	394,836		394,836	137,852	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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	97	376,209	3878	4,104,070	0	0	6,685,485		6,685,485	2,918,681	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0EW	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/28/2022	15	61,086	4072	606,900	0	0	590,859		590,859	322,083	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0FI	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/26/2022	46	186,652	4058	1,917,280	0	0	1,991,000		1,991,000	1,024,904	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0HS	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/27/2023	16	65,129	4071	0	594,624	0	876,454		876,454	281,830	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0HU	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/27/2023	15	61,058	4071	0	557,460	0	821,676		821,676	264,216	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50TU	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.02/21/2023	52	207,862	3997	0	2,049,528	0	3,275,161		3,275,161	1,225,633	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50SH	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/20/2023	74	293,973	3973	0	2,816,292	0	4,636,582		4,636,582	1,820,290	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50UC	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.03/07/2023	39	155,468	3986	0	1,486,290	0	2,535,622		2,535,622	1,049,332	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50OP	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/19/2022	68	287,537	4228	2,894,763	0	0	1,820,173		1,820,173	930,383	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0GM	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/14/2022	76	300,751	3957	3,338,300	0	0	4,482,173		4,482,173	2,057,671	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0GQ	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/14/2022	35	138,504	3957	1,537,375	0	0	2,064,159		2,064,159	947,612	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0HI	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.12/28/2022	29	109,713	3783	1,215,622	0	0	2,262,180		2,262,180	960,280	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KO	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/14/2023	53	231,747	4373	0	4,641,210	0	2,240,044		2,240,044	(2,401,166)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50SX	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/20/2023	32	127,124	3973	0	1,217,856	0	2,005,009		2,005,009	787,153	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50OP	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.10/21/2022	22	82,561	3753	1,068,342	0	0	1,676,379		1,676,379	749,348	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50NX	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/21/2022	56	223,941	3999	2,272,984	0	0	2,584,344		2,584,344	1,413,070	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0FO	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.09/14/2022	19	74,974	3946	815,727	0	0	1,050,922		1,050,922	516,608	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0IE	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.02/14/2023	51	210,943	4136	0	2,041,938	0	2,592,756		2,592,756	550,818	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0JE	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.04/14/2023	18	74,478	4138	0	697,482	0	994,015		994,015	296,533	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0GA	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.10/14/2022	33	118,644	3595	1,394,085	0	0	2,995,928		2,995,928	1,282,786	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50SJ	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/20/2023	212	842,193	3973	0	8,068,296	0	13,283,182		13,283,182	5,214,886	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50RZ	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.01/06/2023	14	54,531	3895	0	555,674	0	958,247		958,247	402,573	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0GY	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.12/14/2022	9	35,958	3995	384,750	0	0	521,587		521,587	234,335	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0GE	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.11/14/2022	59	233,758	3962	2,579,952	0	0	3,454,197		3,454,197	1,587,242	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0EE	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/14/2022	19	72,017	3790	765,548	0	0	1,264,275		1,264,275	655,173	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0FC	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.08/12/2022	52	222,568	4280	2,188,940	0	0	1,110,603		1,110,603	550,036	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50UK	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.03/21/2023	20	80,057	4003	0	555,600	0	1,292,883		1,292,883	737,283	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50XE	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/21/2023	15	65,485	4366	0	585,315	0	649,646		649,646	64,331	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXF50WW	Fixed Annuity Hedge .	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/21/2023	370	1,615,305	4366	0	14,437,770	0	16,024,606		16,024,606	1,586,836	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXSOPX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	199	746,797	3753	8,901,867	0	0	15,163,608		15,163,608	6,778,194	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXSOSP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	79	313,836	3973	0	3,006,582	0	4,949,865		4,949,865	1,943,283	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS01Y	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/14/2023	52	203,869	3921	0	1,985,629	0	3,697,992		3,697,992	1,712,363	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXSOPP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	18	65,514	3640	765,222	0	0	1,550,167		1,550,167	677,793	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS00L	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	59	249,480	4228	2,511,633	0	0	1,579,268		1,579,268	807,244	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS00B	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	53	211,944	3999	2,151,217	0	0	2,445,897		2,445,897	1,337,370	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0KS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/28/2023	17	74,407	4377	0	647,343	0	732,131		732,131	84,788	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0KW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/28/2023	27	118,175	4377	0	2,417,391	0	1,162,796		1,162,796	(1,254,595)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0XC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	46	200,822	4366	0	1,794,966	0	1,992,248		1,992,248	197,282	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0HA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2022	14	55,934	3995	598,500	0	0	811,357		811,357	364,521	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0FM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	11	43,406	3946	472,263	0	0	608,428		608,428	299,089	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0RN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	53	205,557	3878	2,242,430	0	0	3,652,894		3,652,894	1,594,743	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0JI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2023	50	206,882	4138	0	4,465,350	0	2,761,152		2,761,152	(1,704,198)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0NV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	398	1,591,582	3999	16,154,422	0	0	18,367,300		18,367,300	10,042,892	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0GK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	60	237,435	3957	2,635,500	0	0	3,538,558		3,538,558	1,624,477	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	02/21/2023	59,364	237,298,092	3997	0	23,912,270	0	37,389,745		37,389,745	13,477,475	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPF6NF3BB653	08/05/2022	1,053	4,364,885	4145	61,546	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/28/2023	1,332	5,829,978	4377	0	504,140	0	573,646		573,646	69,506	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	03/07/2023	1,257	5,010,867	3986	0	492,573	0	817,250		817,250	324,677	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	1,272	5,003,946	3934	553,059	0	0	800,034		800,034	357,738	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1GC8Y1R12	03/07/2023	255	1,016,524	3986	0	42,957	0	97,819		97,819	54,861	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	489	2,036,196	4164	0	107,375	0	157,981		157,981	50,607	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYK6V0ZQB8VD91ULB80	03/07/2023	437	1,742,044	3986	0	7,147	0	26,455		26,455	19,308	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPF6NF3BB653	05/05/2023	4,966	20,540,618	4136	0	1,903,629	0	2,837,931		2,837,931	934,302	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1GC8Y1R12	02/21/2023	228	911,394	3997	0	23,781	0	61,465		61,465	37,684	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GCT1XBU11	10/07/2022	634	2,307,544	3640	154,373	0	0	320,481		320,481	133,917	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMJCXFXT09	11/07/2022	703	2,676,180	3807	31,579	0	0	66,994		66,994	47,115	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GCT1XBU11	08/05/2022	588	2,437,372	4145	76,484	0	0	0		0	(3,053)	0	0	0	0	0001	

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SCHEDULE DB - PART A - SECTION 1

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

Table with 23 columns: 1-Description, 2-Description of Item(s) Hedged, Used for Income Generation or Replicated, 3-Schedule/Exhibit Identifier, 4-Type(s) of Risk(s), 5-Exchange, Counterparty or Central Clearinghouse, 6-Trade Date, 7-Date of Maturity or Expiration, 8-Number of Contracts, 9-Notional Amount, 10-Strike Price, Rate or Index Received (Paid), 11-Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid, 12-Current Year Initial Cost of Un-discounted Premium (Received) Paid, 13-Current Year Income, 14-Book/Adjusted Carrying Value, 15-Code, 16-Fair Value, 17-Unrealized Valuation Increase/(Decrease), 18-Total Foreign Exchange Change in B./A.C.V., 19-Current Year's (Amortization)/Accretion, 20-Adjustment to Carrying Value of Hedged Item, 21-Potential Exposure, 22-Credit Quality of Reference Entity, 23-Hedge Effectiveness at Inception and at Quarter-end (b)

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STATEMENT AS OF JUNE 30, 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 9SBOS1FT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	6/21/2022	11/21/2023	1,695	6,695,148	3950	745,452	0	0	1,021,906		1,021,906	465,533	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	06/14/2023	06/14/2024	297	1,298,659	4373	0	19,869	0	29,733		29,733	9,864	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBOS1DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/12/2022	08/14/2023	1,037	4,438,516	4280	435,485	0	0	221,480		221,480	109,690	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMMSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	426	1,859,784	4366	0	12,644	0	21,358		21,358	8,714	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/06/2023	04/05/2024	285	1,169,931	4105	0	25,972	0	60,671		60,671	34,699	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOKE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/21/2023	04/19/2024	1,398	5,778,661	4134	0	545,506	0	784,002		784,002	238,496	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBOMAG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	242	1,007,688	4164	0	59,215	0	84,832		84,832	25,617	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBSOCT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	11,216	42,090,844	3753	4,985,308	0	0	8,546,484		8,546,484	3,820,313	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBGAOBT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	643	2,447,772	3807	155,014	0	0	257,621		257,621	124,900	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFAQAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/21/2023	02/21/2024	6,827	27,289,840	3997	0	1,498,185	0	2,566,679		2,566,679	1,068,494	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBMAAZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/06/2023	01/05/2024	653	2,543,487	3895	0	106,060	0	221,422		221,422	115,361	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOVB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,495	22,911,293	4169	0	2,111,524	0	2,953,885		2,953,885	842,362	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBGAOBV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/28/2022	11/28/2023	1,230	4,875,646	3964	295,852	0	0	342,210		342,210	179,529	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFAQAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	541	2,153,110	3980	127,892	0	0	60,992		60,992	29,634	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOJN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/07/2022	12/07/2023	6,424	25,271,502	3934	2,793,124	0	0	4,040,421		4,040,421	1,806,689	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOBP	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/07/2022	12/07/2023	394	1,549,964	3934	51,709	0	0	106,600		106,600	71,813	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	3,306	12,877,134	3895	0	1,332,064	0	2,262,832		2,262,832	930,769	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBMOAY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/06/2023	01/05/2024	575	2,239,671	3895	0	106,835	0	224,225		224,225	117,390	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/19/2022	08/21/2023	742	3,263,034	4398	243,161	0	0	93,223		93,223	36,188	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSAOBO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/05/2023	05/07/2024	489	2,022,626	4136	0	101,536	0	182,957		182,957	81,421	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOCW	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	792	3,379,876	4268	0	66,897	0	103,053		103,053	36,156	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBMOBI	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/28/2022	10/27/2023	530	2,067,562	3901	43,457	0	0	65,641		65,641	42,420	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBMOBV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/14/2023	03/14/2024	408	1,599,070	3919	0	88,297	0	198,064		198,064	109,767	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBOS1ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2022	09/07/2023	1,344	5,348,945	3980	562,717	0	0	692,829		692,829	346,700	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSSOIVW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2023	02/07/2024	5,200	21,652,800	4164	0	2,016,704	0	2,493,650		2,493,650	476,946	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMBMOBW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/13/2023	01/12/2024	271	1,083,753	3999	0	14,426	0	10,708		10,708	(3,717)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	07/21/2022	07/21/2023	1,400	5,598,530	3999	574,406	0	0	646,086		646,086	353,268	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSMOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	12/07/2022	12/07/2023	344	1,353,268	3934	6,766	0	0	3,179		3,179	1,313	0	0	0	0		0001	

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STATEMENT AS OF JUNE 30, 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 9SMSMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	563	2,192,930	3895	0	25,421	0	45,567		45,567	20,146	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/27/2023	01/26/2024	429	1,746,270	4071	0	43,153	0	66,862		66,862	23,709	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2022	11/07/2023	928	3,532,710	3807	33,204	0	0	60,226		60,226	42,061	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFAOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/07/2023	06/07/2024	403	1,719,811	4268	0	79,282	0	124,765		124,765	45,482	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSMOBY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2023	03/14/2024	456	1,787,196	3919	0	11,428	0	31,261		31,261	19,833	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOIJ	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	3,369,041		3,369,041	1,300,665	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCAOBP	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	322,812		322,812	85,781	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOZB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	5,951	24,946,473	4192	0	2,276,497	0	3,203,555		3,203,555	927,057	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSMOCV	Fixed Annuity Hedge	N/A	Equity/Index	Int	05/26/2023	05/28/2024	345	1,450,880	4205	0	61,372	0	89,180		89,180	27,808	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBSOOCR	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	2,077	7,794,462	3753	923,189	0	0	1,582,654		1,582,654	707,453	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOZL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	16,051	70,184,442	4373	0	6,138,610	0	6,783,951		6,783,951	645,340	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIBMOW	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/07/2023	02/07/2024	637	2,652,468	4164	0	46,151	0	59,886		59,886	13,735	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIBMOL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	545	2,074,706	3807	48,137	0	0	132,261		132,261	88,874	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	6,025	24,732,746	4105	0	2,304,760	0	3,453,836		3,453,836	1,149,076	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOYZ	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	3,714,506		3,714,506	1,512,207	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOXT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	2,288	9,466,920	4138	0	877,830	0	1,263,503		1,263,503	385,673	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	1,039,329		1,039,329	484,863	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	17,314		17,314	9,106	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	37,115,991		37,115,991	16,908,310	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLMOBF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/14/2022	10/13/2023	395	1,415,313	3583	16,701	0	0	30,782		30,782	19,979	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFMOBD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2023	04/12/2024	664	2,747,393	4138	0	46,970	0	90,203		90,203	43,233	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOVB	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	1,538,587		1,538,587	700,908	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	972,919		972,919	451,309	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	56,137		56,137	35,804	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	1,344,710		1,344,710	601,292	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOVR	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	2,499,560		2,499,560	1,122,985	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOIT	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	2,774,185		2,774,185	530,603	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1GN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2023	04/19/2024	6,067	25,078,066	4134	0	2,342,255	0	3,402,389		3,402,389	1,060,134	0	0	0	0		0001	

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STATEMENT AS OF JUNE 30, 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 9SIFMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	01/13/2023	01/12/2024	286	1,143,740	3999	0	35,277	0	45,132		45,132	9,855	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKB	Fixed Annuity Hedge	N/A	Equity/Index		03/21/2023	03/21/2024	76,252	305,226,843	4003	0	29,600,325	0	49,292,467		49,292,467	19,692,142	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	405,535		405,535	216,584	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	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 Credit Suisse FB	11/21/2022	11/21/2023	9,015	35,608,709	3950	3,964,751	0	0	5,435,094		5,435,094	2,475,975	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCP	Fixed Annuity Hedge	N/A	Equity/Index	Int	11/07/2022	11/07/2023	499	1,899,593	3807	10,248	0	0	8,623		8,623	4,797	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2022	12/21/2023	1,590	6,166,720	3878	672,173	0	0	1,095,868		1,095,868	478,423	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/05/2023	05/07/2024	4,906	20,292,443	4136	0	1,880,629	0	2,803,643		2,803,643	923,013	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/28/2022	12/28/2023	266	1,006,337	3783	37,675	0	0	89,869		89,869	52,683	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	505	2,013,117	3986	0	111,618	0	235,748		235,748	124,129	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOU1	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/07/2022	11/07/2023	5,532	21,059,218	3807	2,411,270	0	0	3,999,186		3,999,186	1,784,194	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	1,496	5,694,973	3807	652,072	0	0	1,081,486		1,081,486	482,493	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	15,439	63,881,024	4138	0	5,923,433	0	8,525,886		8,525,886	2,602,453	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMAO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2022	11/07/2023	667	2,539,136	3807	33,010	0	0	73,651		73,651	51,717	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBO	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/07/2022	12/07/2023	964	3,792,299	3934	148,307	0	0	315,204		315,204	210,586	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOU2	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/21/2022	11/21/2023	1,425	5,628,665	3950	628,174	0	0	859,125		859,125	391,377	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOVCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/13/2023	01/12/2024	6,380	25,514,194	3999	0	2,479,207	0	3,819,162		3,819,162	1,339,955	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOVF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	6,675	26,508,227	3971	0	2,583,758	0	4,525,644		4,525,644	1,941,866	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2023	04/19/2024	5,560	22,982,371	4134	0	2,146,520	0	3,118,062		3,118,062	971,542	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/05/2022	08/07/2023	671	2,781,422	4145	29,745	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/19/2023	05/21/2024	5,583	23,403,824	4192	0	2,135,723	0	3,005,452		3,005,452	869,730	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOU3	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/21/2022	11/21/2023	17,026	67,251,678	3950	7,498,576	0	0	10,264,881		10,264,881	4,676,200	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2022	09/14/2023	534	2,107,169	3946	44,640	0	0	0		0	(1,715)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOAY	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/07/2022	07/07/2023	647	2,524,995	3903	91,088	0	0	58,574		58,574	41,687	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2023	02/28/2024	4,864	19,310,810	3970	0	1,897,941	0	3,201,161		3,201,161	1,303,220	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/20/2023	01/19/2024	79,033	313,967,286	3973	0	30,401,695	0	49,519,325		49,519,325	19,117,629	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB	03/07/2023	03/07/2024	946	3,771,106	3986	0	22,636	0	81,770		81,770	59,134	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLL	Fixed Annuity Hedge	N/A	Equity/Index	Int	05/05/2023	05/07/2024	1,666	6,890,993	4136	0	638,632	0	952,073		952,073	313,441	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SMSSOZJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	4,702	20,065,879	4268	0	1,772,417	0	2,324,075		2,324,075	551,658	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	587	2,336,184	3980	42,751	0	0	0		0	(3,288)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	7,268	29,037,986	3995	3,128,401	0	0	4,212,103		4,212,103	1,892,384	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/07/2023	06/07/2024	1,334	5,692,872	4268	0	502,851	0	659,361		659,361	156,510	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/06/2023	04/05/2024	530	2,175,661	4105	0	41,340	0	100,902		100,902	59,562	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	6,845	28,786,305	4205	0	2,656,893	0	3,649,908		3,649,908	993,015	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBBOBX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2023	03/28/2024	1,669	6,628,050	3971	0	360,571	0	772,754		772,754	412,184	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	02/07/2023	02/07/2024	359	1,494,876	4164	0	8,221	0	5,186		5,186	(3,035)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/07/2022	09/07/2023	540	2,149,130	3980	88,760	0	0	109,229		109,229	78,168	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	09/07/2022	09/07/2023	839	3,339,111	3980	24,373	0	0	0		0	(44)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCI	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	287	1,178,141	4105	0	57,876	0	107,246		107,246	49,370	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/14/2022	10/13/2023	14,253	51,069,497	3583	6,129,541	0	0	13,107,162		13,107,162	5,589,727	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSIFZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	1,288	5,066,889	3934	560,016	0	0	810,097		810,097	362,238	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCG	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	256	1,016,645	3971	0	48,945	0	101,309		101,309	52,364	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBH	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	561	2,105,293	3753	37,054	0	0	169,063		169,063	140,768	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/21/2023	03/21/2024	354	1,417,016	4003	0	41,838	0	106,254		106,254	64,415	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCR	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/05/2023	05/07/2024	1,655	6,845,494	4136	0	93,809	0	210,214		210,214	116,405	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/07/2023	03/07/2024	385	1,534,752	3986	0	81,343	0	158,023		158,023	76,680	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBN	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/07/2022	12/07/2023	350	1,376,872	3934	70,037	0	0	138,915		138,915	87,046	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/21/2023	04/19/2024	346	1,430,198	4134	0	21,008	0	55,459		55,459	34,451	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	02/07/2023	02/07/2024	578	2,406,792	4164	0	112,878	0	167,229		167,229	54,351	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCU	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	843	3,597,519	4268	0	157,618	0	205,993		205,993	48,375	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/07/2022	12/07/2023	782	3,076,325	3934	40,179	0	0	55,187		55,187	38,841	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMO CJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	837	3,435,902	4105	0	148,043	0	282,006		282,006	133,963	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	5,211	21,144,466	4058	2,229,133	0	0	2,255,457		2,255,457	1,161,038	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/07/2023	06/07/2024	536	2,287,391	4268	0	70,924	0	98,413		98,413	27,489	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2023	03/07/2024	2,113	8,423,200	3986	0	828,009	0	1,373,787		1,373,787	545,778	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2022	09/28/2023	3,398	12,637,298	3719	1,451,710	0	0	2,649,020		2,649,020	1,198,588	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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

Table with 23 columns: 1-23. Columns include Description, Item(s) Hedged, Schedule/Exhibit Identifier, Type(s) of Risk(s), Exchange/Counterparty, 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, and Hedge Effectiveness at Inception and at Quarter-end (b).

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STATEMENT AS OF JUNE 30, 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 9SIFSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	05/26/2023	05/28/2024	4,786	20,127,284	4205	0	1,857,690	0	2,552,003		2,552,003	694,313	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKF	Fixed Annuity Hedge	N/A	Equity/Index		04/21/2023	04/19/2024	63,394	262,040,367	4134	0	24,474,186	0	35,551,512		35,551,512	11,077,326	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXH	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	3,361,324		3,361,324	1,335,387	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	3,359	14,126,107	4205	0	1,303,799	0	1,791,095		1,791,095	487,296	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	3,653,088		3,653,088	1,893,105	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	3,530	13,749,632	3895	0	1,422,319	0	2,416,152		2,416,152	993,833	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOSIDJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	08/05/2022	08/07/2023	1,225	5,077,858	4145	510,279	0	0	405,535		405,535	216,584	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCM	Fixed Annuity Hedge	N/A	Equity/Index	Int	10/07/2022	10/06/2023	1,323	4,815,270	3640	50,565	0	0	132,951		132,951	91,827	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	6,174	24,571,717	3980	2,584,982	0	0	3,182,684		3,182,684	1,592,652	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	8,123	30,483,588	3753	3,610,526	0	0	6,189,648		6,189,648	2,766,798	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	2,537	10,414,436	4105	0	970,485	0	1,454,337		1,454,337	483,852	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup RBC Capital Markets	08/19/2022	08/21/2023	404	1,708,306	4228	22,038	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKA	Fixed Annuity Hedge	N/A	Equity/Index		03/21/2023	03/21/2024	1,648	6,596,730	4003	0	649,778	0	1,065,336		1,065,336	415,558	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB	07/07/2022	07/07/2023	990	3,863,594	3903	45,203	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOLF	Fixed Annuity Hedge	N/A	Equity/Index	Int	11/28/2022	11/28/2023	7,444	29,507,569	3964	3,277,284	0	0	4,425,449		4,425,449	2,006,656	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	01/13/2023	01/12/2024	1,893	7,570,277	3999	0	735,602	0	1,133,178		1,133,178	397,576	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/27/2023	01/26/2024	4,353	17,719,148	4071	0	1,615,375	0	2,384,504		2,384,504	769,129	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCCB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	230	1,004,109	4366	0	39,734	0	45,775		45,775	6,041	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBK	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	648	2,466,806	3807	81,850	0	0	226,871		226,871	147,618	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/07/2023	02/07/2024	404	1,682,256	4164	0	42,345	0	56,950		56,950	14,605	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBE	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/28/2022	09/28/2023	467	1,736,792	3719	43,291	0	0	90,791		90,791	56,012	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	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 9SSGSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/14/2023	04/12/2024	742	3,100,833	4179	0	265,106	0	385,346		385,346	120,240	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2022	12/21/2023	974	3,928,707	4034	326,767	0	0	537,374		537,374	241,334	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	12/14/2022	12/14/2023	535	2,137,496	3995	54,713	0	0	68,021		68,021	45,227	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBK	Fixed Annuity Hedge	N/A	Equity/Index		07/28/2022	07/28/2023	1,371	5,583,302	4072	302,895	0	0	1		1	(23,863)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCCJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	7,984	29,692,815	3719	3,410,964	0	0	6,224,183		6,224,183	2,816,224	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/27/2023	01/26/2024	5,178	21,077,360	4071	0	1,921,528	0	2,836,426		2,836,426	914,897	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SRBSQJD	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	3,631,501		3,631,501	1,991,674	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMQUJXT09	09/21/2022	09/21/2023	721	2,732,540	3790	50,566	0	0	181,398		181,398	155,850	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJMYJYL8C3868	02/07/2023	02/07/2024	1,229	5,117,556	4164	0	45,529	0	43,460		43,460	(2,068)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup Credit Suisse FB 549300860WIFHX1U08231	02/07/2023	02/07/2024	2,760	11,492,640	4164	0	1,070,404	0	1,323,553		1,323,553	253,148	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCN	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJMYJYL8C3868	10/07/2022	10/06/2023	622	2,263,869	3640	21,509	0	0	54,268		54,268	37,467	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZC88VD9IULB80	09/07/2022	09/07/2023	1,159	4,612,669	3980	57,197	0	0	0		0	(1,226)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	07/14/2022	07/14/2023	416	1,576,798	3790	25,673	0	0	0		0	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	4,158	17,235,700	4145	1,732,032	0	0	1,376,503		1,376,503	735,147	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	07/21/2022	07/21/2023	346	1,383,637	3999	35,282	0	0	9,286		9,286	8,391	0	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	546,725		546,725	266,341	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMCS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/19/2023	05/21/2024	264	1,106,683	4192	0	47,522	0	71,866		71,866	24,344	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIX	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	1,836,790		1,836,790	410,102	0	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	08/28/2023	5,764	23,388,352	4058	2,465,693	0	0	2,494,810		2,494,810	1,284,249	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMOBM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/07/2022	11/07/2023	863	3,285,268	3807	46,665	0	0	111,598		111,598	78,028	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	10/14/2022	10/13/2023	319	1,142,999	3583	39,980	0	0	94,788		94,788	59,159	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/07/2022	11/07/2023	533	2,029,024	3807	91,430	0	0	244,746		244,746	151,234	0	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	10,612,148		10,612,148	4,834,399	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMOC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/19/2022	08/21/2023	261	1,103,633	4228	39,772	0	0	19,817		19,817	17,805	0	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	1,146,911		1,146,911	515,276	0	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	4,744,373		4,744,373	2,074,424	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPF6FNF3BB653	05/19/2023	05/21/2024	8,139	34,118,525	4192	0	3,113,496	0	4,381,403		4,381,403	1,267,908	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSQJV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	03/14/2023	03/14/2024	1,320	5,173,463	3919	0	504,044	0	940,156		940,156	436,111	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMBMOCB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2023	03/07/2024	529	2,108,790	3986	0	99,065	0	219,161		219,161	120,096	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLD	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJMYJYL8C3868	11/28/2022	11/28/2023	5,290	20,969,243	3964	2,328,967	0	0	3,144,898		3,144,898	1,426,009	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKV	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJMYJYL8C3868	09/21/2022	09/21/2023	4,315	16,353,548	3790	1,836,449	0	0	3,050,819		3,050,819	1,423,253	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZC88VD9IULB80	12/14/2022	12/14/2023	14,426	57,636,486	3995	6,209,454	0	0	8,360,457		8,360,457	3,756,128	0	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	1,800,633		1,800,633	631,753	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	12/14/2022	12/14/2023	5,070	20,256,272	3995	2,182,305	0	0	2,938,272		2,938,272	1,320,086	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SIFSOZF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/12/2023	05/14/2024	1,680	6,928,454	4124	0	639,176	0	984,990		984,990	345,814	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	08/19/2022	08/21/2023	33,304	140,825,298	4228	14,177,529	0	0	8,914,564		8,914,564	4,556,690	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	17,073	70,571,587	4134	0	6,591,283	0	9,574,581		9,574,581	2,983,298	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/12/2023	05/14/2024	351	1,447,552	4124	0	73,391	0	138,749		138,749	65,359	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/05/2023	05/07/2024	4,880	20,184,900	4136	0	1,870,663	0	2,788,784		2,788,784	918,122	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	977	4,272,020	4373	0	373,648	0	412,929		412,929	39,281	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	3,924,240		3,924,240	1,787,700	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/28/2023	04/26/2024	5,073	21,151,772	4169	0	1,949,365	0	2,727,036		2,727,036	777,671	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/12/2023	05/14/2024	2,416	9,963,777	4124	0	919,196	0	1,416,509		1,416,509	497,313	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/19/2023	05/21/2024	38,422	161,064,256	4192	0	14,697,963	0	20,683,411		20,683,411	5,985,447	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/07/2023	06/07/2024	241	1,028,472	4268	0	54,197	0	68,740		68,740	14,543	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/12/2023	05/14/2024	17,625	72,686,910	4124	0	6,705,643	0	10,333,598		10,333,598	3,627,955	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/28/2022	09/28/2023	1,510	5,615,750	3719	369,512	0	0	614,492		614,492	274,756	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	12/14/2022	12/14/2023	5,903	23,584,374	3995	2,540,857	0	0	3,421,030		3,421,030	1,536,976	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	441	1,580,134	3583	109,503	0	0	253,516		253,516	100,928	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/28/2023	04/26/2024	3,749	15,631,381	4169	0	1,440,601	0	2,015,308		2,015,308	574,707	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	06/07/2023	06/07/2024	710	3,029,939	4268	0	27,875	0	48,263		48,263	20,388	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOUV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	11/21/2022	11/21/2023	5,529	21,839,218	3950	2,431,626	0	0	3,333,403		3,333,403	1,518,543	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	02/07/2023	02/07/2024	1,941	8,082,324	4164	0	752,773	0	930,803		930,803	178,029	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	09/28/2022	09/28/2023	2,626	9,766,199	3719	1,121,893	0	0	2,047,182		2,047,182	926,278	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1U08231	02/07/2023	02/07/2024	1,423	5,925,372	4164	0	551,879	0	682,397		682,397	130,518	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMAAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	531	2,113,311	3980	31,913	0	0	0		0	(1,359)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/07/2023	06/07/2024	1,151	4,911,916	4268	0	174,867	0	236,662		236,662	61,795	0	0	0	0	0001	
US Pacesetter Option 9USGS0AR	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	29,908		29,908	9,289	0	0	0	0	0001	
US Pacesetter Option 9USGS0AZ	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	651,913		651,913	(72,960)	0	0	0	0	0001	
US Pacesetter Option 9USGS0AT	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	377,263		377,263	108,685	0	0	0	0	0001	
US Pacesetter Option 9USGS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	117,000	38,260,170	327.01	0	814,940	0	847,298		847,298	32,358	0	0	0	0	0001	
US Pacesetter Option 9USGS0B0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	158,074	52,398,370	331.48	0	1,105,602	0	867,833		867,833	(237,769)	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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)		
US Pacesetter Option 9UGS0BC	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	337,793		337,793	(2,980)	0	0	0	0		0001		
US Pacesetter Option 9UGS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	6,676	2,212,960	331.48	0	46,697	0	36,652		36,652	(10,045)	0	0	0	0		0001		
US Pacesetter Option 9UGS0AQ	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	556,669		556,669	172,890	0	0	0	0		0001		
US Pacesetter Option 9UGS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	3,134	1,024,849	327.01	0	21,828	0	22,696		22,696	868	0	0	0	0		0001		
US Pacesetter Option 9UGS0AN	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	110,031		110,031	9,686	0	0	0	0		0001		
US Pacesetter Option 9UGS0AW	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	228,436		228,436	63,746	0	0	0	0		0001		
US Pacesetter Option 9UGS0BF	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	400,564		400,564	101,256	0	0	0	0		0001		
US Pacesetter Option 9UGS0BA	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	18,645		18,645	(2,088)	0	0	0	0		0001		
US Pacesetter Option 9UGS0AE	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	11,504		11,504	(36,370)	0	0	0	0		0001		
US Pacesetter Option 9UGS0AO	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	11,079		11,079	975	0	0	0	0		0001		
US Pacesetter Option 9UGS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	3,513	1,143,552	325.52	0	24,126	0	27,274		27,274	3,148	0	0	0	0		0001		
US Pacesetter Option 9UGS0AK	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	1,982		1,982	(6,265)	0	0	0	0		0001		
US Pacesetter Option 9UGS0AH	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	14,119		14,119	(27,523)	0	0	0	0		0001		
US Pacesetter Option 9UGS0BD	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	14,295		14,295	1,030	0	0	0	0		0001		
US Pacesetter Option 9UGS0AF	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	108		108	(341)	0	0	0	0		0001		
US Pacesetter Option 9UGS0BG	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	16,884		16,884	5,255	0	0	0	0		0001		
US Pacesetter Option 9UGS0AU	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	10,058		10,058	2,898	0	0	0	0		0001		
US Pacesetter Option 9UGS0AX	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	33,322		33,322	9,299	0	0	0	0		0001		
US Pacesetter Option 9UGS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	69,264	22,546,817	325.52	0	475,741	0	537,748		537,759	62,001	0	0	0	0		0001		
US Pacesetter Option 9UGS0AI	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	93		93	(182)	0	0	0	0		0001		
CASH MARGIN					06/30/2023	06/30/2023	0	0	0	0	825,614	0	825,614		825,614	0	0	0	0	0		0001		
001999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										776,724,749	711,216,515	0	2,062,915,278	XXX	2,062,915,289	784,686,650	0	0	0	0	XXX	XXX		
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										776,724,749	711,216,515	0	2,062,915,278	XXX	2,062,915,289	784,686,650	0	0	0	0	XXX	XXX		
014999999. 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	
021999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
028999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
035999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
042999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
043999999. Total Purchased Options - Call Options and Warrants										776,724,749	711,216,515	0	2,062,915,278	XXX	2,062,915,289	784,686,650	0	0	0	0	0	XXX	XXX	
044999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
045999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
046999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
047999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
048999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
049999999. Total Purchased Options										776,724,749	711,216,515	0	2,062,915,278	XXX	2,062,915,289	784,686,650	0	0	0	0	0	XXX	XXX	

E06.36

STATEMENT AS OF JUNE 30, 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 9CCSS0FS ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	13,713	3,882,973	283.16	8,313	0	0	(1)		(1)	148	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSS0FX ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	11,978	3,305,688	275.98	6,683	0	0	(517)		(517)	537	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HP ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	46,194	12,180,896	263.69	0	(49,819)	0	(161,644)		(161,644)	(111,824)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IC ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	15,523	4,222,566	272.02	0	(11,304)	0	(26,016)		(26,016)	(14,713)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IH ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	10,948	2,961,872	270.54	0	(9,812)	0	(19,442)		(19,442)	(9,630)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HN ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	13,118	3,477,188	265.07	0	(11,516)	0	(39,607)		(39,607)	(28,091)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IQ ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	12,733	3,505,268	275.29	0	(9,072)	0	(16,380)		(16,380)	(7,308)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JE ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	28,762	7,703,902	267.85	0	(16,121)	0	(56,876)		(56,876)	(40,754)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IS ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	8,736	2,393,489	273.98	0	(7,884)	0	(13,041)		(13,041)	(5,157)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0II ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/19/2023	03/14/2024	1,400	371,098	265.07	0	(2,582)	0	(4,227)		(4,227)	(1,645)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GC ...	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	(25,210)		(25,210)	(12,810)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GN ...	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	(12,681)		(12,681)	(6,720)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FP ...	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	0		0	401	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HI ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	18,631	5,014,534	269.15	0	(20,035)	0	(38,883)		(38,883)	(18,848)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FU ...	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	(3)		(3)	348	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IE ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	21,250	5,751,313	270.65	0	(19,865)	0	(41,546)		(41,546)	(21,681)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GE ...	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	(12,532)		(12,532)	(6,725)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HS ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	809	219,425	271.23	0	(665)	0	(1,323)		(1,323)	(658)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HG ...	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	(17,742)		(17,742)	(12,161)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FN ...	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	0		0	130	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IO ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	4,630	1,279,778	276.41	0	(2,604)	0	(5,228)		(5,228)	(2,624)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GS ...	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	(64,079)		(64,079)	(33,687)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GQ ...	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	(12,405)		(12,405)	(6,300)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0FZ ...	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	(692)		(692)	422	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GL ...	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	(14,302)		(14,302)	(7,272)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GZ ...	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	(54,439)		(54,439)	(22,079)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IL ...	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB E58DKGMJYYYJLN8C3868	05/19/2023	12/14/2023	5,790	1,555,657	268.68	0	(3,589)	0	(7,386)		(7,386)	(3,796)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HB ...	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	(49,070)		(49,070)	(20,334)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	48	50,705	1056	0	(200,064)	0	(192,762)		(192,762)	7,302	0	0	0	0	0	0	0001	

E06.37

STATEMENT AS OF JUNE 30, 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)	
MSCI EM FLEX OPTION 9MXFSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	45	48,659	1081	0	(175,815)	0	(181,347)		(181,347)	(5,532)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	58	59,540	1027	421,196	0	0	(187,461)		(187,461)	193,206	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	45	45,173	1004	264,240	0	0	(108,015)		(108,015)	164,544	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2022	11/21/2023	47	47,129	1003	287,076	0	0	(179,916)		(179,916)	155,379	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	02/21/2023	02/21/2024	4,803	5,147,951	1072	0	(244,407)	0	(118,657)		(118,657)	125,750	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJYJYYJLN8C3868	01/20/2023	01/19/2024	4,713	5,260,321	1116	0	(249,328)	0	(43,016)		(43,016)	206,312	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	10/21/2022	10/20/2023	5,294	4,932,579	931.73	328,906	0	0	(426,909)		(426,909)	125,797	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2022	07/21/2023	5,297	5,653,329	1067	314,851	0	0	(185)		(185)	152,178	0	0	0	0	0	0001	
MSCI Emerging Markets 9MMSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/19/2022	08/21/2023	4,573	4,931,843	1078	253,452	0	0	(3,734)		(3,734)	132,289	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/19/2023	05/21/2024	5,304	5,583,415	1053	0	(270,516)	0	(248,516)		(248,516)	21,999	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	03/21/2023	03/21/2024	5,503	5,645,418	1026	0	(280,185)	0	(274,963)		(274,963)	5,222	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	34	61,411	1806	0	(571,200)	0	(682,625)		(682,625)	(111,425)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	34	65,615	1930	679,660	0	0	(124,914)		(124,914)	168,279	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	23	41,734	1815	0	(360,916)	0	(502,151)		(502,151)	(141,235)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	27	56,098	2078	514,593	0	0	(7,622)		(7,622)	93,814	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	22	44,013	2001	431,568	0	0	(26,608)		(26,608)	104,491	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	22	40,250	1830	0	(402,688)	0	(347,979)		(347,979)	54,709	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	14	26,964	1926	0	(257,600)	0	(162,709)		(162,709)	94,891	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2022	09/07/2023	28	52,399	1871	527,706	0	0	(207,319)		(207,319)	113,717	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	28	49,866	1781	518,644	0	0	(450,565)		(450,565)	39,710	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	19	38,225	2012	0	(342,190)	0	(130,646)		(130,646)	211,544	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	46	81,702	1776	0	(816,362)	0	(1,045,307)		(1,045,307)	(228,945)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOED	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	42	82,934	1975	0	(801,906)	0	(370,488)		(370,488)	431,418	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	32	59,252	1852	646,976	0	0	(374,742)		(374,742)	89,387	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	36	67,877	1885	0	(595,944)	0	(667,299)		(667,299)	(71,355)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	45	80,703	1793	0	(749,070)	0	(1,011,594)		(1,011,594)	(262,524)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	27	51,831	1920	482,058	0	0	(60,101)		(60,101)	153,635	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/07/2022	10/06/2023	34	59,175	1740	669,547	0	0	(639,167)		(639,167)	16,849	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9RWSODH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	41	77,992	1902	769,037	0	0	(122,571)		(122,571)	230,100	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	31	59,487	1919	620,031	0	0	(245,753)		(245,753)	116,527	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/07/2023	36	70,770	1966	674,684	0	0	(48,773)		(48,773)	189,084	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	28	50,817	1815	0	(285,040)	0	(552,384)		(552,384)	(267,344)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/28/2022	11/28/2023	36	66,989	1861	744,516	0	0	(433,856)		(433,856)	97,001	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	30	53,980	1799	571,440	0	0	(398,650)		(398,650)	66,245	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/28/2022	10/27/2023	32	60,041	1876	703,648	0	0	(307,612)		(307,612)	108,181	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOET	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	27	51,455	1906	0	(415,584)	0	(467,672)		(467,672)	(52,088)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOER	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	31	55,736	1798	0	(460,753)	0	(704,961)		(704,961)	(244,208)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	32	56,263	1758	543,392	0	0	(428,574)		(428,574)	52,110	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	28	56,159	2006	0	(485,912)	0	(207,045)		(207,045)	278,867	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	29	51,948	1791	0	(476,470)	0	(635,563)		(635,563)	(159,093)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	35	62,918	1798	0	(579,425)	0	(741,423)		(741,423)	(161,998)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2022	07/07/2023	25	45,240	1810	440,650	0	0	(203,128)		(203,128)	96,340	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	45	85,432	1898	947,610	0	0	(408,548)		(408,548)	157,104	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2023	06/07/2024	28	53,939	1926	0	(467,376)	0	(431,764)		(431,764)	35,612	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	35	67,169	1919	0	(663,635)	0	(365,974)		(365,974)	297,661	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	30,391	1899	0	(290,448)	0	(189,867)		(189,867)	100,581	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	21	40,309	1919	0	(368,256)	0	(263,807)		(263,807)	104,449	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	32	58,652	1833	0	(491,104)	0	(583,771)		(583,771)	(92,667)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	28	54,552	1948	531,412	0	0	(82,151)		(82,151)	139,925	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	37	76,078	2056	747,733	0	0	(14,635)		(14,635)	142,640	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	30	54,487	1816	0	(461,610)	0	(626,942)		(626,942)	(165,332)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOCP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/07/2022	12/07/2023	35	64,494	1843	482,510	0	0	(478,931)		(478,931)	78,308	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	25	47,586	1903	0	(406,600)	0	(430,589)		(430,589)	(23,989)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	54	93,939	1740	971,460	0	0	(821,590)		(821,590)	47,205	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	11/28/2022	11/28/2023	3,247	6,102,672	1879	644,074	0	0	(352,510)		(352,510)	98,010	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSOET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNF3BB653	09/14/2022	09/14/2023	3,414	6,393,261	1873	681,480	0	0	(262,930)		(262,930)	135,335	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9RFBSEF	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	(372,111)		(372,111)	34,903	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBSOEB	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	(668,349)		(668,349)	7,949	0	0	0	0		0001
Russell 2000 OTC Call Option 9RIFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCUFXT09	05/05/2023	05/07/2024	3,121	5,610,684	1798	0	(506,877)	0	(702,974)		(702,974)	(196,097)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOFJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/28/2023	02/28/2024	3,218	6,254,698	1944	0	(574,052)	0	(351,402)		(351,402)	222,650	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOEF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,639	6,416,831	1763	675,652	0	0	(740,828)		(740,828)	14,934	0	0	0	0		0001
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	(601,718)		(601,718)	111,849	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	10/28/2022	10/27/2023	2,984	5,642,386	1891	623,929	0	0	(260,193)		(260,193)	107,777	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBSODZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/28/2022	09/28/2023	3,282	5,769,034	1758	632,293	0	0	(557,366)		(557,366)	33,698	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/28/2022	09/28/2023	3,875	6,749,591	1742	780,018	0	0	(710,218)		(710,218)	22,922	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	(353,835)		(353,835)	204,221	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOFH	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	(333,639)		(333,639)	258,060	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOER	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	(385,452)		(385,452)	94,888	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	11/21/2022	11/21/2023	2,422	4,546,167	1877	504,329	0	0	(259,871)		(259,871)	73,935	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	4,296	8,198,486	1908	0	(732,110)	0	(717,321)		(717,321)	14,788	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/12/2023	05/14/2024	4,779	8,474,266	1773	0	(773,565)	0	(1,170,106)		(1,170,106)	(396,542)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBSOED	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	4,078	6,996,665	1716	827,597	0	0	(864,292)		(864,292)	(8,312)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/21/2023	04/19/2024	2,168	3,963,624	1828	0	(359,745)	0	(430,210)		(430,210)	(70,464)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/13/2023	01/12/2024	2,828	5,506,766	1947	0	(485,115)	0	(252,751)		(252,751)	232,365	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBSODX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	09/14/2022	09/14/2023	3,486	6,600,497	1893	656,126	0	0	(224,922)		(224,922)	149,421	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOEH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	12/28/2022	12/28/2023	3,581	6,265,210	1750	688,303	0	0	(767,335)		(767,335)	4,000	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOEL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	04/14/2023	04/12/2024	4,894	8,873,850	1813	0	(825,218)	0	(1,009,431)		(1,009,431)	(184,213)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RIFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCUFXT09	05/26/2023	05/28/2024	3,006	5,467,193	1819	0	(479,979)	0	(654,621)		(654,621)	(174,843)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	06/14/2023	06/14/2024	3,213	6,201,540	1930	0	(508,414)	0	(496,201)		(496,201)	12,213	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	(95,411)		(95,411)	143,010	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	(234,921)		(234,921)	202,057	0	0	0	0		0001
Russell 2000 OTC Call Option 9RIFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCUFXT09	05/26/2023	05/28/2024	4,215	7,581,647	1799	0	(720,864)	0	(975,680)		(975,680)	(254,816)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	04/14/2023	04/12/2024	3,210	5,902,163	1839	0	(496,678)	0	(606,816)		(606,816)	(110,138)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SNXSOFN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	19	79,090	4163	590,045	0	0	(669,177)		(669,177)	(337,373)	0	0	0	0		0001

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STATEMENT AS OF JUNE 30, 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 9SIXS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2023	18	83,012	4612	0	(1,308,816)	0	(475,027)		(475,027)	833,789	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ET	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	46	193,589	4208	1,506,132	0	0	(1,206,336)		(1,206,336)	(645,217)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	398	1,639,330	4119	13,432,898	0	0	(13,652,645)		(13,652,645)	(7,565,058)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	10	43,150	4315	0	(266,700)	0	(439,539)		(439,539)	(172,839)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0WR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	22	101,174	4599	0	(537,966)	0	(610,632)		(610,632)	(72,666)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/27/2023	15	62,994	4200	0	(437,730)	0	(660,991)		(660,991)	(223,261)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	49	206,067	4205	0	(1,622,341)	0	(2,469,610)		(2,469,610)	(847,269)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/05/2023	16	68,715	4295	0	(448,512)	0	(718,719)		(718,719)	(270,207)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	74	307,202	4151	0	(1,388,092)	0	(3,879,087)		(3,879,087)	(2,490,995)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	60	241,638	4027	2,295,660	0	0	(2,859,642)		(2,859,642)	(1,429,115)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	54	210,821	3904	1,828,818	0	0	(2,981,093)		(2,981,093)	(1,610,877)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/28/2023	31	125,770	4057	0	(1,045,041)	0	(1,812,337)		(1,812,337)	(767,296)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/28/2022	16	64,641	4040	627,440	0	0	(842,729)		(842,729)	(387,017)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/14/2023	38	153,629	4043	0	(1,173,484)	0	(2,309,713)		(2,309,713)	(1,136,229)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	33	125,396	3800	1,040,523	0	0	(2,351,405)		(2,351,405)	(1,072,758)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0QA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	75	292,067	3894	2,781,075	0	0	(4,719,121)		(4,719,121)	(2,191,883)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0GH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	16	67,419	4214	479,488	0	0	(583,221)		(583,221)	(273,675)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	56	229,272	4094	0	(1,239,840)	0	(3,195,953)		(3,195,953)	(1,956,113)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	37	154,070	4164	1,301,290	0	0	(1,127,675)		(1,127,675)	(612,262)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ER	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	36	138,159	3838	1,351,584	0	0	(2,225,419)		(2,225,419)	(1,174,243)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0QO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	22	83,716	3805	1,003,706	0	0	(1,567,301)		(1,567,301)	(711,201)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	17	76,089	4476	486,983	0	0	(125,230)		(125,230)	(25,948)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	14	59,671	4262	0	(303,114)	0	(538,376)		(538,376)	(235,262)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2022	29	111,096	3831	1,135,089	0	0	(2,136,870)		(2,136,870)	(917,503)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	56	229,853	4105	1,933,960	0	0	(2,000,244)		(2,000,244)	(1,108,589)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	59	260,183	4410	1,894,434	0	0	(688,281)		(688,281)	(253,388)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/05/2023	12	52,831	4403	0	(263,808)	0	(444,392)		(444,392)	(180,584)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	36	156,351	4343	1,380,600	0	0	(574,393)		(574,393)	(257,542)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	51	207,290	4065	0	(1,220,583)	0	(3,035,032)		(3,035,032)	(1,814,449)	0	0	0	0	0001	

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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	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	59	248,631	4214	1,771,416	0	0	(2,148,643)		(2,148,643)	(1,008,202)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	72	298,572	4147	0	(2,187,072)	0	(3,635,116)		(3,635,116)	(1,448,044)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2022	19	77,635	4086	469,623	0	0	(704,745)		(704,745)	(396,999)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/07/2023	39	157,412	4036	0	(1,364,883)	0	(2,371,868)		(2,371,868)	(1,006,985)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	50	205,424	4108	0	(1,630,750)	0	(2,682,184)		(2,682,184)	(1,051,434)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	15	64,493	4300	0	(331,350)	0	(575,568)		(575,568)	(244,218)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/06/2023	46	191,097	4154	0	(1,590,496)	0	(2,454,574)		(2,454,574)	(864,078)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	195	773,401	3966	6,001,710	0	0	(10,522,187)		(10,522,187)	(5,145,097)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/28/2023	22	90,051	4093	0	(694,474)	0	(1,219,965)		(1,219,965)	(525,491)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/07/2022	13	53,880	4145	343,824	0	0	(401,545)		(401,545)	(230,438)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	51	205,816	4036	2,007,717	0	0	(2,648,369)		(2,648,369)	(1,232,618)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/14/2023	10	41,025	4102	0	(275,912)	0	(558,499)		(558,499)	(282,588)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/07/2022	18	73,036	4058	555,156	0	0	(712,324)		(712,324)	(407,521)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/07/2022	69	268,106	3886	2,620,137	0	0	(4,484,480)		(4,484,480)	(2,040,834)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	37	149,987	4054	0	(1,328,448)	0	(2,153,930)		(2,153,930)	(825,482)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/21/2022	89	344,683	3873	3,398,376	0	0	(5,777,281)		(5,777,281)	(2,669,233)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/07/2022	13	53,591	4122	440,100	0	0	(496,916)		(496,916)	(253,267)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	94	392,751	4178	0	(1,619,432)	0	(4,725,536)		(4,725,536)	(3,106,104)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	48	215,005	4479	0	(3,867,936)	0	(1,674,682)		(1,674,682)	2,193,254	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	24	100,892	4204	600,192	0	0	(976,466)		(976,466)	(444,008)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/14/2023	67	283,606	4233	0	(2,277,665)	0	(2,881,776)		(2,881,776)	(604,111)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2023	41	175,021	4269	0	(1,253,821)	0	(1,843,433)		(1,843,433)	(589,612)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/19/2022	54	233,202	4319	2,009,505	0	0	(1,019,195)		(1,019,195)	(480,823)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/28/2022	13	54,510	4193	401,219	0	0	(512,860)		(512,860)	(237,912)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/12/2022	52	228,043	4385	1,867,996	0	0	(653,734)		(653,734)	(257,351)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	534	2,200,908	4122	12,442,200	0	0	(21,142,299)		(21,142,299)	(10,565,195)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2023	18	80,294	4461	0	(362,628)	0	(557,566)		(557,566)	(194,938)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	103	412,982	4010	3,589,344	0	0	(5,899,419)		(5,899,419)	(2,639,773)	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/21/2023	70	290,396	4149	2,250,570	0	0	(2,198,204)		(2,198,204)	(1,214,751)	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 FLEX OPTION 9SIXSOJT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	8	35,220	4402	0	(174,896)	0	(300,877)		(300,877)	(125,981)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF800E	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	17	68,893	4053	636,650	0	0	(694,361)		(694,361)	(383,346)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01J	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/28/2023	17	72,251	4250	0	(389,708)	0	(727,571)		(727,571)	(337,863)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800K	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	66	254,567	3857	2,574,924	0	0	(4,381,380)		(4,381,380)	(2,016,172)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800X	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	53	216,162	4079	0	(1,223,505)	0	(3,092,774)		(3,092,774)	(1,869,269)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800R	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	53	212,135	4003	1,867,084	0	0	(3,068,094)		(3,068,094)	(1,371,322)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800P	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	69	312,469	4529	0	(1,970,088)	0	(2,222,963)		(2,222,963)	(252,875)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2023	7	32,674	4668	0	(140,063)	0	(161,456)		(161,456)	(21,393)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	53	221,986	4188	0	(1,817,476)	0	(2,839,672)		(2,839,672)	(1,022,196)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800V	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	19	85,818	4517	0	(556,092)	0	(626,709)		(626,709)	(70,617)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800K	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	72	284,609	3953	2,265,912	0	0	(3,974,846)		(3,974,846)	(1,937,836)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2022	21	85,025	4049	579,642	0	0	(1,142,294)		(1,142,294)	(510,731)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800D	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	18	78,029	4335	0	(501,318)	0	(774,681)		(774,681)	(273,363)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800C	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	94	367,927	3914	3,391,050	0	0	(5,741,069)		(5,741,069)	(2,679,200)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/14/2023	60	239,585	3993	0	(2,026,450)	0	(3,897,436)		(3,897,436)	(1,870,966)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/28/2022	15	61,777	4118	566,205	0	0	(523,458)		(523,458)	(285,727)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	20	79,287	3964	613,740	0	0	(983,994)		(983,994)	(541,767)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	54	227,176	4207	0	(1,789,182)	0	(2,815,634)		(2,815,634)	(1,026,452)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	56	227,628	4065	2,026,584	0	0	(2,473,605)		(2,473,605)	(1,242,762)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/12/2024	50	209,944	4199	0	(4,270,250)	0	(2,518,558)		(2,518,558)	1,751,692	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0EN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	59	229,201	3885	2,060,575	0	0	(3,370,792)		(3,370,792)	(1,809,313)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	47	188,152	4003	1,861,670	0	0	(2,346,019)		(2,346,019)	(1,167,479)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800B	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/07/2023	34	139,467	4102	0	(1,055,428)	0	(1,881,901)		(1,881,901)	(826,473)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2023	7	30,907	4415	0	(174,328)	0	(204,356)		(204,356)	(30,028)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	17	75,921	4466	0	(362,559)	0	(540,229)		(540,229)	(177,670)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800I	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	234	904,663	3866	9,018,594	0	0	(15,337,287)		(15,337,287)	(7,074,054)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0FB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	52	229,312	4410	1,797,224	0	0	(559,267)		(559,267)	(195,213)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800A	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/07/2023	14	64,977	4641	0	(179,494)	0	(200,155)		(200,155)	(20,661)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800N	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	63	260,424	4134	2,075,913	0	0	(2,069,672)		(2,069,672)	(1,145,749)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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	04/14/2023	19	84,983	4473	0	(371,697)	0	(572,952)		(572,952)	(201,255)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	87	368,783	4239	2,393,544	0	0	(1,971,435)		(1,971,435)	(1,047,393)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	46	204,858	4453	0	(1,528,258)	0	(1,711,190)		(1,711,190)	(182,932)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	70	318,709	4553	0	(1,896,580)	0	(2,144,910)		(2,144,910)	(248,330)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	199	781,523	3927	7,045,993	0	0	(11,912,019)		(11,912,019)	(5,575,910)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/07/2022	14	58,666	4190	424,296	0	0	(448,553)		(448,553)	(227,462)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	65	260,342	4005	2,280,265	0	0	(3,747,289)		(3,747,289)	(1,675,630)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	26	111,778	4299	0	(808,288)	0	(1,138,119)		(1,138,119)	(329,831)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/28/2022	22	85,928	3906	755,062	0	0	(1,473,179)		(1,473,179)	(642,846)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	374	1,459,958	3904	12,744,050	0	0	(22,386,939)		(22,386,939)	(10,784,077)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	18	69,124	3840	571,038	0	0	(1,205,637)		(1,205,637)	(560,410)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2023	18	78,709	4373	0	(467,172)	0	(581,173)		(581,173)	(114,001)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	10	42,654	4265	0	(241,430)	0	(376,280)		(376,280)	(134,850)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	181	758,137	4189	0	(3,011,840)	0	(8,949,377)		(8,949,377)	(5,937,537)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	29	119,054	4105	0	(873,045)	0	(1,487,346)		(1,487,346)	(614,301)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2022	8	34,120	4265	221,952	0	0	(280,296)		(280,296)	(127,399)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	370	1,663,764	4497	0	(11,286,480)	0	(12,692,766)		(12,692,766)	(1,406,286)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	15	66,271	4418	0	(532,605)	0	(594,357)		(594,357)	(61,752)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/14/2023	35	146,372	4182	0	(821,211)	0	(1,729,139)		(1,729,139)	(907,928)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2023	17	66,991	3941	0	(628,864)	0	(1,095,002)		(1,095,002)	(466,138)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2023	14	60,824	4345	0	(237,818)	0	(431,788)		(431,788)	(193,970)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	212	881,356	4157	0	(5,761,524)	0	(9,952,545)		(9,952,545)	(4,191,021)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/07/2023	14	62,054	4432	0	(200,802)	0	(418,149)		(418,149)	(217,347)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	28	117,255	4188	0	(958,552)	0	(1,450,140)		(1,450,140)	(491,588)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/27/2023	16	69,844	4365	0	(322,656)	0	(498,345)		(498,345)	(175,689)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/12/2022	54	235,866	4368	1,993,464	0	0	(752,867)		(752,867)	(315,705)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	18	71,155	3953	474,738	0	0	(1,015,275)		(1,015,275)	(485,413)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2022	14	57,959	4140	480,648	0	0	(635,606)		(635,606)	(290,439)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	44	192,007	4364	1,524,030	0	0	(667,312)		(667,312)	(288,449)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 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	(2,265,840)		(2,265,840)	(477,066)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0TV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	52	211,749	4072	0	(1,809,028)	0	(2,946,928)		(2,946,928)	(1,137,900)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0VF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	13	55,350	4258	0	(368,966)	0	(588,306)		(588,306)	(219,340)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0SM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	304,938	4121	0	(2,161,910)	0	(3,699,066)		(3,699,066)	(1,537,156)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS000	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	57	217,864	3822	2,330,331	0	0	(3,970,258)		(3,970,258)	(1,810,058)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0WF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	22	93,386	4245	0	(736,406)	0	(1,095,110)		(1,095,110)	(358,704)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS00W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2022	11/21/2023	51	206,261	4044	2,103,903	0	0	(2,643,639)		(2,643,639)	(1,224,229)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0TL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	85	354,690	4173	0	(2,455,905)	0	(4,111,815)		(4,111,815)	(1,655,910)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0PE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	66	264,894	4014	1,873,476	0	0	(3,268,920)		(3,268,920)	(1,613,563)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0WL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	79	365,618	4628	0	(1,802,780)	0	(2,051,474)		(2,051,474)	(248,694)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0UL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	20	86,270	4313	0	(199,740)	0	(795,350)		(795,350)	(595,610)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0RE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	67	269,678	4025	2,278,134	0	0	(3,746,431)		(3,746,431)	(1,680,409)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0RW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	60	237,710	3962	2,249,100	0	0	(3,688,779)		(3,688,779)	(1,637,243)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS00U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2022	11/07/2023	49	189,443	3866	1,913,303	0	0	(3,272,355)		(3,272,355)	(1,482,317)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0SC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	61,838	4123	0	(406,710)	0	(730,489)		(730,489)	(323,779)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0WZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	51	227,949	4470	0	(1,642,047)	0	(1,841,577)		(1,841,577)	(199,530)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXSOHX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	29	120,679	4161	0	(912,485)	0	(1,368,584)		(1,368,584)	(456,099)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	9	37,623	4180	289,242	0	0	(377,983)		(377,983)	(172,934)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	17	77,480	4558	0	(449,786)	0	(525,637)		(525,637)	(75,851)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0FN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	11	46,874	4261	289,036	0	0	(291,797)		(291,797)	(143,350)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	12	53,853	4488	364,572	0	0	(70,391)		(70,391)	(7,080)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0RS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	156	623,187	3995	5,562,180	0	0	(9,137,025)		(9,137,025)	(4,078,702)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0TF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	204	853,295	4183	0	(5,779,116)	0	(9,703,482)		(9,703,482)	(3,924,366)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS00Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/19/2022	08/21/2023	68	294,811	4335	2,464,323	0	0	(1,187,427)		(1,187,427)	(545,140)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	53	215,844	4073	1,925,490	0	0	(2,060,150)		(2,060,150)	(1,139,936)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0KB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	62	261,907	4224	0	(1,988,278)	0	(3,150,002)		(3,150,002)	(1,161,724)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS0VB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	16	64,789	4049	0	(397,920)	0	(972,328)		(972,328)	(574,408)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	50	204,487	4090	1,767,700	0	0	(1,858,740)		(1,858,740)	(1,029,731)	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SIXS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/26/2022	08/28/2023	46	192,849	4192	1,559,492	0	0	(1,415,650)		(1,415,650)	(726,399)	0	0	0	0		0001	

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STATEMENT AS OF JUNE 30, 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	06/28/2023	47	208,510	4436	0	(1,594,052)	0	(1,829,508)		(1,829,508)	(235,456)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/14/2023	61	244,774	4013	0	(1,994,222)	0	(3,861,824)		(3,861,824)	(1,867,602)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	159	654,644	4117	0	(5,103,741)	0	(8,413,829)		(8,413,829)	(3,310,088)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	46	204,115	4437	0	(1,575,868)	0	(1,761,830)		(1,761,830)	(185,962)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	97	399,270	4116	2,837,347	0	0	(4,660,098)		(4,660,098)	(2,112,596)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/14/2023	52	206,703	3975	0	(1,811,117)	0	(3,456,933)		(3,456,933)	(1,645,816)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/14/2023	59	247,375	4193	0	(2,149,901)	0	(2,727,080)		(2,727,080)	(577,179)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/14/2022	12	46,446	3870	338,640	0	0	(775,353)		(775,353)	(360,603)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/14/2023	20	83,696	4185	0	(1,725,720)	0	(1,029,536)		(1,029,536)	696,184	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	97	392,762	4049	3,173,355	0	0	(5,220,648)		(5,220,648)	(2,349,658)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2022	57	222,745	3908	1,929,507	0	0	(3,389,402)		(3,389,402)	(1,634,457)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	15	61,413	4094	542,010	0	0	(701,118)		(701,118)	(328,671)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	25	103,324	4133	0	(495,750)	0	(1,347,679)		(1,347,679)	(851,929)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2022	60	243,964	4066	2,259,660	0	0	(2,953,206)		(2,953,206)	(1,380,169)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	210	852,346	4059	6,762,630	0	0	(11,125,578)		(11,125,578)	(5,013,636)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	51	200,966	3941	1,973,241	0	0	(3,231,984)		(3,231,984)	(1,428,830)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2022	68	270,512	3978	2,487,032	0	0	(4,082,690)		(4,082,690)	(1,817,324)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2023	73	312,972	4287	0	(2,050,059)	0	(3,220,201)		(3,220,201)	(1,170,142)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2022	28	112,615	4022	776,972	0	0	(1,216,953)		(1,216,953)	(679,452)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/20/2023	57	232,643	4081	0	(1,794,531)	0	(3,038,201)		(3,038,201)	(1,243,670)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/20/2023	79	327,614	4147	0	(2,192,487)	0	(3,776,326)		(3,776,326)	(1,583,839)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	26	115,074	4426	0	(2,184,390)	0	(1,001,470)		(1,001,470)	1,182,920	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	215	886,329	4122	0	(6,834,205)	0	(11,284,995)		(11,284,995)	(4,450,790)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/14/2022	23	87,241	3793	732,895	0	0	(1,653,667)		(1,653,667)	(752,962)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/20/2023	323	1,321,648	4092	0	(9,973,917)	0	(16,934,010)		(16,934,010)	(6,960,093)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2023	361	1,488,389	4123	0	(7,372,703)	0	(19,753,306)		(19,753,306)	(12,380,603)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	50	223,134	4463	0	(4,081,800)	0	(1,800,336)		(1,800,336)	2,281,464	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2022	19	73,319	3859	701,138	0	0	(1,352,099)		(1,352,099)	(584,227)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2023	51	208,574	4090	0	(1,720,434)	0	(2,815,377)		(2,815,377)	(1,094,943)	0	0	0	0	0	0	0001	

STATEMENT AS OF JUNE 30, 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 9SIXSOHL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	7	29,883	4269	0	(167,685)	0	(261,401)		(261,401)	(93,716)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXSOKP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2023	53	235,571	4445	0	(4,387,923)	0	(1,972,964)		(1,972,964)	2,414,959	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOUT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	54	222,121	4113	0	(1,133,514)	0	(2,997,015)		(2,997,015)	(1,863,501)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOOM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	67	257,393	3842	2,668,476	0	0	(4,544,228)		(4,544,228)	(2,082,685)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOGN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	76	307,638	4048	2,939,528	0	0	(3,863,507)		(3,863,507)	(1,801,325)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	74	311,553	4210	0	(1,800,938)	0	(3,154,035)		(3,154,035)	(1,353,097)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOKX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/28/2023	27	119,357	4421	0	(2,337,741)	0	(1,080,211)		(1,080,211)	1,257,530	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOJY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	32	128,916	4029	0	(1,107,520)	0	(1,850,049)		(1,850,049)	(742,529)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOVD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/06/2023	14	61,556	4397	0	(291,312)	0	(488,508)		(488,508)	(197,196)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOTD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	68	287,911	4234	0	(1,734,748)	0	(2,956,619)		(2,956,619)	(1,221,871)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOP1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	73	287,067	3932	2,375,128	0	0	(4,170,854)		(4,170,854)	(2,023,621)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOVN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	468	1,992,716	4258	0	(13,970,736)	0	(21,689,086)		(21,689,086)	(7,718,350)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOEP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	53	205,350	3875	1,880,917	0	0	(3,082,044)		(3,082,044)	(1,648,316)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	179	749,097	4185	5,415,108	0	0	(4,986,379)		(4,986,379)	(2,731,470)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	177	776,409	4386	0	(4,391,724)	0	(6,957,425)		(6,957,425)	(2,565,701)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	40	170,110	4253	0	(1,213,480)	0	(1,945,293)		(1,945,293)	(731,813)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOGR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	35	140,484	4014	1,421,035	0	0	(1,885,623)		(1,885,623)	(874,645)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOFT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	52	210,179	4042	1,947,296	0	0	(2,407,507)		(2,407,507)	(1,205,882)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSO01	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	64	280,798	4387	2,132,931	0	0	(852,887)		(852,887)	(343,738)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOJR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	28	119,267	4260	0	(938,504)	0	(1,309,608)		(1,309,608)	(371,104)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSORQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	66	263,912	3999	2,338,842	0	0	(3,843,146)		(3,843,146)	(1,716,653)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSO0G	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/05/2022	49	206,709	4219	1,829,680	0	0	(1,282,829)		(1,282,829)	(670,596)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOIN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	195	890,811	4568	0	(5,108,025)	0	(5,785,512)		(5,785,512)	(677,487)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOHN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	26	112,128	4313	0	(567,398)	0	(882,327)		(882,327)	(314,929)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSO0U	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	43	184,734	4296	1,656,147	0	0	(893,758)		(893,758)	(433,901)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOIB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	20	90,564	4528	0	(344,240)	0	(592,808)		(592,808)	(248,568)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOFL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/26/2022	31	128,278	4138	1,145,667	0	0	(1,108,617)		(1,108,617)	(572,882)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOFS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	15	58,504	3900	432,185	0	0	(919,951)		(919,951)	(434,388)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOJB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/28/2023	16	64,176	4011	0	(582,608)	0	(1,031,601)		(1,031,601)	(448,993)	0	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SIXSOHR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	9	37,644	.4183	0	(256,086)	0	(398,800)		(398,800)	(142,714)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF800E	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	57	221,051	.3878	2,161,098	0	0	(3,672,161)		(3,672,161)	(1,698,852)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	01/27/2023	5,178	21,372,454	.4128	0	(1,732,894)	0	(2,588,431)		(2,588,431)	(855,537)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	06/14/2023	3,861	17,392,415	.4505	0	(1,146,038)	0	(1,282,036)		(1,282,036)	(135,998)	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	65GSEF7VJP5170UK5573	08/19/2022	16,797	74,328,405	.4425	5,255,470	0	0	(1,778,767)		(1,778,767)	(604,103)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKU	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYYJLNC3868	09/21/2022	5,348	20,653,655	.3862	2,057,197	0	0	(3,412,991)		(3,412,991)	(1,625,939)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPPRFMVCJXT09	05/26/2023	4,786	20,439,235	.4271	0	(1,652,371)	0	(2,314,706)		(2,314,706)	(662,335)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG80GJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/28/2023	6,770	30,090,619	.4445	0	(2,251,184)	0	(2,596,911)		(2,596,911)	(345,727)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	65GSEF7VJP5170UK5573	04/21/2023	6,067	25,604,681	.4220	0	(2,005,475)	0	(2,987,547)		(2,987,547)	(982,072)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLA	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYYJLNC3868	11/28/2022	2,596	10,611,436	.4088	956,647	0	0	(1,258,892)		(1,258,892)	(581,524)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	07/07/2022	5,139	20,669,264	.4022	1,709,129	0	0	(2,215,843)		(2,215,843)	(1,259,173)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPPRFMVCJXT09	06/21/2023	62,155	296,449,516	.4770	0	(9,727,929)	0	(11,249,900)		(11,249,900)	(1,521,971)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SULSODA	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1GC8Y1R12	03/28/2023	1,694	7,202,278	.4252	0	(381,573)	0	(763,528)		(763,528)	(381,955)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	10/07/2022	5,993	22,477,765	.3751	2,175,659	0	0	(4,523,500)		(4,523,500)	(2,048,579)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	05/05/2023	4,906	20,874,834	.4255	0	(1,515,966)	0	(2,350,982)		(2,350,982)	(835,016)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	549300860WFHX1UJ8231	09/28/2022	1,739	6,541,144	.3761	702,530	0	0	(1,284,944)		(1,284,944)	(589,053)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	04/28/2023	3,749	15,790,825	.4212	0	(1,336,041)	0	(1,890,616)		(1,890,616)	(554,574)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	04/21/2023	7,651	33,529,436	.4382	0	(1,798,174)	0	(2,837,073)		(2,837,073)	(1,038,899)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	11/21/2022	8,173	33,377,224	.4084	2,970,100	0	0	(3,951,733)		(3,951,733)	(1,839,068)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	08/26/2022	5,211	21,434,146	.4113	2,055,972	0	0	(1,983,403)		(1,983,403)	(1,025,177)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	01/13/2023	3,008	12,410,587	.4126	0	(942,257)	0	(1,474,726)		(1,474,726)	(532,469)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLI	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYYJLNC3868	11/28/2022	2,084	8,363,280	.4013	856,354	0	0	(1,147,448)		(1,147,448)	(524,807)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	65GSEF7VJP5170UK5573	08/12/2022	1,037	4,792,267	.4621	246,492	0	0	(14,951)		(14,951)	17,693	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	11/21/2022	2,552	10,224,384	.4006	1,036,788	0	0	(1,409,027)		(1,409,027)	(648,660)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	01/20/2023	5,092	20,600,755	.4046	0	(1,732,812)	0	(2,869,240)		(2,869,240)	(1,136,428)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFNF3BB653	05/19/2023	38,422	165,896,206	.4318	0	(11,607,298)	0	(17,022,341)		(17,022,341)	(5,415,044)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	65GSEF7VJP5170UK5573	09/07/2022	1,344	5,725,507	.4260	361,278	0	0	(348,044)		(348,044)	(172,285)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOLP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	11/21/2022	5,252	21,390,241	.4073	1,939,480	0	0	(2,590,455)		(2,590,455)	(1,204,046)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	01/13/2023	5,565	22,555,390	.4053	0	(1,980,028)	0	(3,072,022)		(3,072,022)	(1,091,995)	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SSG50GH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/28/2023	.06/28/2024	1,332	6,368,665	.4781	0	(194,570)	0	(240,126)		(240,126)	(45,556)	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	(883,308)		(883,308)	(423,061)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1E0	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	(5,668,872)		(5,668,872)	(2,496,340)	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	(808,700)		(808,700)	(350,034)	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	(657,804)		(657,804)	(297,001)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50FZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.05/26/2023	.05/28/2024	1,278	5,835,706	.4566	0	(224,635)	0	(354,992)		(354,992)	(130,356)	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	(2,114,904)		(2,114,904)	(914,851)	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	(2,574,460)		(2,574,460)	(1,203,845)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	.08/12/2022	.08/14/2023	2,238	10,149,890	.4535	.623,491	0	0	(83,342)		(83,342)	15,259	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRB50JK	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.10/14/2022	.10/13/2023	14,253	55,665,804	.3906	3,811,006	0	0	(8,741,861)		(8,741,861)	(4,101,365)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50XS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.04/14/2023	.04/12/2024	15,439	69,789,992	.4520	0	(2,615,010)	0	(4,165,683)		(4,165,683)	(1,550,673)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50XA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.02/28/2023	.02/28/2024	5,644	22,779,466	.4036	0	(1,968,355)	0	(3,399,356)		(3,399,356)	(1,431,001)	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	(547,157)		(547,157)	(258,675)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SML50UH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.11/07/2022	.11/07/2023	1,321	5,432,599	.4112	.366,098	0	0	(588,250)		(588,250)	(278,182)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50XG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/07/2023	.03/07/2024	2,113	9,208,243	.4358	0	(394,717)	0	(744,967)		(744,967)	(350,250)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	.05/12/2023	.05/14/2024	1,680	7,457,100	.4439	0	(328,779)	0	(589,143)		(589,143)	(260,363)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50FI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	.03/28/2023	.03/28/2024	6,352	25,639,213	.4036	0	(2,201,412)	0	(3,961,128)		(3,961,128)	(1,759,716)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50XM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.04/06/2023	.04/05/2024	2,537	11,404,855	.4495	0	(423,737)	0	(711,624)		(711,624)	(287,887)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50WC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.01/06/2023	.01/05/2024	3,530	14,047,988	.3980	0	(1,247,689)	0	(2,153,042)		(2,153,042)	(905,352)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB	.11/21/2022	.11/21/2023	1,695	7,169,172	.4230	.487,084	0	0	(607,971)		(607,971)	(283,322)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SC50LO	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLH8C3868	.05/05/2023	.05/07/2024	2,530	11,455,714	.4528	0	(414,155)	0	(721,102)		(721,102)	(306,947)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/28/2022	.10/27/2023	6,478	25,743,637	.3974	2,595,383	0	0	(3,634,930)		(3,634,930)	(1,706,048)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50YU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/19/2023	.05/21/2024	60,075	275,127,881	.4580	0	(9,636,649)	0	(15,836,018)		(15,836,018)	(6,199,370)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRB50JM	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.10/21/2022	.10/20/2023	78,868	322,609,554	.4091	21,647,864	0	0	(35,479,381)		(35,479,381)	(17,080,119)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SML50UZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.02/14/2023	.02/14/2024	13,952	63,045,181	.4519	0	(2,531,678)	0	(3,087,374)		(3,087,374)	(555,696)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50FM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFX09	.09/07/2022	.09/07/2023	5,765	23,361,510	.4052	2,172,819	0	0	(2,578,381)		(2,578,381)	(1,306,729)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUB50CY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.03/21/2023	.03/21/2024	8,364	35,508,860	.4245	0	(2,052,998)	0	(3,761,969)		(3,761,969)	(1,708,971)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCT50CY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	.04/14/2023	.04/12/2024	6,048	25,632,513	.4238	0	(1,934,779)	0	(2,861,480)		(2,861,480)	(926,701)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SBCS1GA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	1,288	5,650,082	4387	261,522	0	0	(320,938)		(320,938)	(139,395)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	2,465	9,946,743	4035	952,595	0	0	(1,142,006)		(1,142,006)	(577,348)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2023	06/28/2024	4,620	20,746,849	4491	0	(1,400,800)	0	(1,629,654)		(1,629,654)	(228,853)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/28/2022	09/28/2023	7,726	29,210,306	3781	3,030,639	0	0	(5,565,767)		(5,565,767)	(2,566,476)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2022	10/13/2023	5,604	20,448,996	3649	2,207,038	0	0	(4,798,491)		(4,798,491)	(2,091,055)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOOW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	02/07/2023	02/07/2024	2,760	11,838,578	4289	0	(854,344)	0	(1,047,744)		(1,047,744)	(193,401)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSOCS	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	2,077	8,294,873	3994	662,858	0	0	(1,116,356)		(1,116,356)	(529,894)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOOM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	5,488	20,701,943	3772	2,177,885	0	0	(3,998,447)		(3,998,447)	(1,839,002)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/14/2023	03/14/2024	1,320	5,603,374	4245	0	(264,435)	0	(586,579)		(586,579)	(322,144)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	1,417	6,660,849	4701	0	(190,728)	0	(292,766)		(292,766)	(102,039)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/07/2022	11/07/2023	1,415	5,638,181	3985	479,949	0	0	(791,701)		(791,701)	(367,961)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSODE	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	3,559	14,434,806	4056	0	(1,191,909)	0	(2,162,074)		(2,162,074)	(970,165)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVI	Fixed Annuity Hedge	N/A	Equity/Index	UBS	12/14/2022	12/14/2023	1,262	5,377,899	4261	356,193	0	0	(445,821)		(445,821)	(202,758)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2023	02/14/2024	3,613	15,416,057	4267	0	(1,135,300)	0	(1,457,518)		(1,457,518)	(322,218)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2022	07/14/2023	14,162	58,376,330	4122	3,265,157	0	0	(4,746,800)		(4,746,800)	(2,675,298)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	4,966	20,947,333	4218	0	(1,646,688)	0	(2,519,849)		(2,519,849)	(873,160)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/05/2023	05/07/2024	1,666	7,662,101	4599	0	(222,415)	0	(400,316)		(400,316)	(177,901)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	1,225	5,330,735	4352	368,963	0	0	(175,854)		(175,854)	(76,053)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	977	4,469,814	4575	0	(248,905)	0	(280,084)		(280,084)	(31,179)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2022	07/28/2023	7,227	29,914,143	4139	2,616,073	0	0	(2,376,209)		(2,376,209)	(1,295,172)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2022	11/14/2023	17,997	77,599,825	4312	4,621,376	0	0	(5,110,384)		(5,110,384)	(2,337,159)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/19/2023	05/21/2024	8,139	35,612,927	4376	0	(2,181,417)	0	(3,262,706)		(3,262,706)	(1,081,288)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOOA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	5,816	24,548,231	4221	0	(1,946,928)	0	(2,830,010)		(2,830,010)	(883,082)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOUI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	11/21/2022	11/21/2023	5,529	22,559,923	4080	2,016,896	0	0	(2,690,565)		(2,690,565)	(1,251,655)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/13/2023	01/12/2024	5,085	20,719,697	4075	0	(1,744,172)	0	(2,713,181)		(2,713,181)	(969,009)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	05/19/2023	05/21/2024	7,623	33,863,196	4442	0	(1,753,216)	0	(2,698,291)		(2,698,291)	(945,075)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	17,602	72,759,803	4134	5,917,527	0	0	(7,747,717)		(7,747,717)	(3,620,365)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	1,225	5,435,852	4437	317,219	0	0	(97,120)		(97,120)	(23,642)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SUBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1G8Y1R12	03/28/2023	03/28/2024	2,436	9,971,011	4093	0	(761,932)	0	(1,405,135)		(1,405,135)	(643,203)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOYA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/28/2023	04/26/2024	5,073	21,517,688	4242	0	(1,713,724)	0	(2,442,352)		(2,442,352)	(728,628)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/21/2023	04/19/2024	9,553	41,217,087	4315	0	(2,612,408)	0	(4,018,220)		(4,018,220)	(1,405,811)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFP	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	(19,757,512)		(19,757,512)	(8,089,661)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOUM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	10/07/2022	10/06/2023	1,379	5,210,827	3779	479,897	0	0	(1,004,049)		(1,004,049)	(458,528)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOZC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/19/2023	05/21/2024	5,951	25,502,772	4285	0	(1,917,771)	0	(2,779,531)		(2,779,531)	(861,760)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOYE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/28/2023	04/26/2024	5,755	24,316,889	4225	0	(2,001,720)	0	(2,842,780)		(2,842,780)	(841,061)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1G8Y1R12	10/21/2022	10/20/2023	11,216	43,458,747	3875	4,243,257	0	0	(7,261,116)		(7,261,116)	(3,356,374)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1SDSRFMYMCFXT09	03/14/2023	03/14/2024	1,366	5,411,573	3962	0	(485,725)	0	(923,659)		(923,659)	(437,934)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/21/2023	06/21/2024	4,998	22,426,326	4487	0	(1,548,984)	0	(1,746,374)		(1,746,374)	(197,389)	0	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	(7,373,110)		(7,373,110)	(3,227,188)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	742	3,277,362	4417	0	(162,873)	0	(252,556)		(252,556)	(89,683)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2023	03/28/2024	5,241	21,104,826	4027	0	(1,845,722)	0	(3,309,786)		(3,309,786)	(1,464,064)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOUC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/26/2022	08/28/2023	5,764	23,816,387	4132	2,211,673	0	0	(2,093,789)		(2,093,789)	(1,082,194)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOLG	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	11/28/2022	11/28/2023	7,444	29,979,668	4027	2,996,971	0	0	(4,004,383)		(4,004,383)	(1,835,565)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2022	09/14/2023	15,365	65,935,671	4291	3,839,580	0	0	(3,684,298)		(3,684,298)	(1,777,497)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	1	4,747	4747	0	(166)	0	(187)		(187)	(22)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOYO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/12/2023	05/14/2024	17,625	79,090,601	4487	0	(3,029,949)	0	(5,596,503)		(5,596,503)	(2,566,554)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	4,370	19,242,115	4403	0	(1,266,075)	0	(1,727,857)		(1,727,857)	(461,782)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	10/14/2022	10/13/2023	1,603	5,926,884	3697	589,716	0	0	(1,298,382)		(1,298,382)	(574,585)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKC	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	03/21/2023	03/21/2024	76,252	333,460,671	4373	0	(13,850,620)	0	(26,945,146)		(26,945,146)	(13,094,526)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOYS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/12/2023	05/14/2024	2,416	10,078,368	4172	0	(844,759)	0	(1,326,299)		(1,326,299)	(481,540)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GI	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	(26,219,786)		(26,219,786)	(11,453,979)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOIE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	01/06/2023	01/05/2024	5,238	20,708,485	3954	0	(1,931,162)	0	(3,314,608)		(3,314,608)	(1,383,445)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOXXQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/06/2023	04/05/2024	5,375	22,448,419	4176	0	(1,814,077)	0	(2,773,348)		(2,773,348)	(959,271)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	12/07/2022	12/07/2023	3,396	13,551,976	3991	1,361,474	0	0	(1,964,168)		(1,964,168)	(887,617)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSOIG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	01/13/2023	01/12/2024	15,570	67,869,786	4359	0	(3,019,808)	0	(4,734,320)		(4,734,320)	(1,714,512)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKG	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/21/2023	04/19/2024	63,394	286,279,063	4516	0	(10,586,046)	0	(17,658,556)		(17,658,556)	(7,072,510)	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SMSSOUE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	08/26/2022	08/28/2023	5,999	24,738,676	4124	2,330,579	0	0	(2,224,393)	(2,224,393)	(1,149,836)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	6,845	29,333,221	4285	0	0	0	(3,234,945)	(3,234,945)	(935,019)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOXC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	02/28/2023	02/28/2024	7,570	30,480,832	4027	0	0	0	(4,620,089)	(4,620,089)	(1,936,435)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOZK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	06/07/2023	06/07/2024	4,702	20,400,991	4339	0	0	0	(2,075,981)	(2,075,981)	(523,100)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1DO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	5,758	24,600,767	4272	0	0	0	(1,222,735)	(1,222,735)	(613,205)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMLSOUT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB Int	EYKN6VOZCB8VD91ULB80	12/14/2022	12/14/2023	14,426	62,823,787	4355	3,425,669	0	0	(4,036,898)	(4,036,898)	(1,782,529)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCSSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGJUYJYLNB8C3868	09/21/2022	09/21/2023	5,938	23,109,983	3892	2,185,104	0	0	(3,620,525)	(3,620,525)	(1,738,752)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOTU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	07/21/2022	07/21/2023	8,201	34,238,355	4175	2,524,425	0	0	(2,364,232)	(2,364,232)	(1,299,162)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOZO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	06/14/2023	06/14/2024	2,187	10,204,520	4666	0	0	0	(506,643)	(506,643)	(57,139)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOTQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	07/07/2022	07/07/2023	3,301	13,069,352	3959	1,212,237	0	0	(1,630,370)	(1,630,370)	(911,157)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1GS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	05/19/2023	05/21/2024	5,583	24,033,363	4305	0	0	0	(2,527,287)	(2,527,287)	(793,876)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCTS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	549300860IIFHX1U08231	01/13/2023	01/12/2024	1,893	8,159,246	4310	0	0	0	(410,081)	(645,912)	(235,831)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	7,701	34,530,360	4484	2,174,975	0	0	(532,470)	(532,470)	(95,658)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOVY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	12/28/2022	12/28/2023	7,380	28,366,875	3844	2,829,617	0	0	(5,352,342)	(5,352,342)	(2,304,900)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCTS0C1	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	549300860IIFHX1U08231	09/28/2022	09/28/2023	2,626	10,271,100	3911	847,764	0	0	(1,566,496)	(1,566,496)	(748,906)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1FE	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	(3,437,052)	(3,437,052)	(1,609,738)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1EY	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	(2,006,033)	(2,006,033)	(949,534)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOWW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	02/07/2023	02/07/2024	5,200	21,951,592	4221	0	0	0	(2,252,023)	(2,252,023)	(427,148)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1FY	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	(3,929,620)	(3,929,620)	(1,827,249)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOWU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	02/07/2023	02/07/2024	5,785	24,560,854	4246	0	0	0	(1,944,151)	(2,394,255)	(450,104)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	02/14/2023	02/14/2024	1,505	6,674,314	4435	0	0	0	(418,606)	(418,606)	(85,134)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOVS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	12/14/2022	12/14/2023	4,313	17,483,392	4054	1,704,993	0	0	(2,278,690)	(2,278,690)	(1,032,776)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	11/21/2022	11/21/2023	6,690	27,423,983	4099	2,371,705	0	0	(3,144,415)	(3,144,415)	(1,465,624)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	09/07/2022	09/07/2023	6,174	25,262,156	4092	2,191,821	0	0	(2,534,676)	(2,534,676)	(1,289,960)	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	0	(4,054,364)	(4,054,364)	(1,893,281)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOYQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	05/12/2023	05/14/2024	3,062	13,466,431	4398	0	0	0	(1,161,464)	(1,161,464)	(496,178)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	1,334	5,994,022	4493	0	0	0	(445,338)	(445,338)	(129,781)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBSOJG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI6C71XBU11	07/21/2022	07/21/2023	69,589	302,632,819	4349	15,579,382	0	0	(8,762,949)	(8,762,949)	(3,709,996)	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SMSSOWA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.01/06/2023	.01/05/2024	3,306	13,266,019	4013	0	(1,107,113)	0	(1,921,025)	(1,921,025)	(813,913)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSS0TY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.08/05/2022	.08/07/2023	3,107	13,056,826	4202	0	1,188,751	0	(860,344)	(860,344)	(453,072)	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	0	1,501,928	0	(1,005,607)	(1,005,607)	(518,860)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOUI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.09/21/2022	.09/21/2023	2,402	9,618,665	4004	0	.743,363	0	(1,210,061)	(1,210,061)	(596,312)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOZE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.05/19/2023	.05/21/2024	4,979	21,243,401	4267	0	(1,664,631)	0	(2,396,176)	(2,396,176)	(731,545)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOUS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.10/07/2022	.10/06/2023	5,235	19,343,220	3695	0	2,058,996	0	(4,230,185)	(4,230,185)	(1,883,204)	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	0	363,264	0	(500,218)	(500,218)	(230,204)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOVO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.12/14/2022	.12/14/2023	5,903	24,119,717	4086	0	2,224,811	0	(2,952,874)	(2,952,874)	(1,343,466)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.02/14/2023	.02/14/2024	1,420	6,339,647	4465	0	(293,495)	0	(365,566)	(365,566)	(72,072)	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	0	2,789,030	0	(3,912,978)	(3,912,978)	(1,834,100)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOVU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.12/28/2022	.12/28/2023	7,349	28,308,862	3852	0	2,782,970	0	(5,274,792)	(5,274,792)	(2,275,749)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOZI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.06/07/2023	.06/07/2024	3,416	15,764,498	4615	0	(592,162)	0	(875,594)	(875,594)	(283,432)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOWO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.01/27/2023	.01/26/2024	6,033	24,938,310	4134	0	(1,996,408)	0	(2,985,224)	(2,985,224)	(988,815)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCT90CG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WFHX1UUR231	.08/19/2022	.08/21/2023	33,304	145,049,910	4355	0	11,699,046	0	(5,275,975)	(5,275,975)	(2,327,226)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SOSOLK	Fixed Annuity Hedge	N/A	Equity/Index	Int	E58DKGMJYJYLN8C3868	.04/06/2023	.04/05/2024	1,715	7,846,914	4575	0	(229,420)	0	(392,912)	(392,912)	(163,492)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4ROT8PU41	.03/07/2023	.03/07/2024	1,257	5,264,919	4188	0	(341,243)	0	(607,477)	(607,477)	(266,234)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCTSOCD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WFHX1UUR231	.07/14/2022	.07/14/2023	5,490	21,183,769	3859	0	1,999,050	0	(3,279,655)	(3,279,655)	(1,743,910)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOYI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.05/19/2023	.05/21/2024	7,045	30,631,096	4348	0	(2,002,191)	0	(2,965,120)	(2,965,120)	(962,929)	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	0	12,916,087	0	(1,347,144)	(1,347,144)	743,615	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBSQJE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RH1GC71XBU11	.07/07/2022	.07/07/2023	6,598	26,274,754	3982	0	2,337,753	0	(3,107,143)	(3,107,143)	(1,748,142)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOYJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.04/21/2023	.04/19/2024	1,836	8,182,611	4457	0	(359,718)	0	(584,407)	(584,407)	(224,689)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOVQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.12/14/2022	.12/14/2023	5,070	20,653,304	4074	0	1,947,513	0	(2,590,530)	(2,590,530)	(1,177,006)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.06/28/2023	.06/28/2024	5,293	23,586,031	4456	0	(1,720,667)	0	(1,989,511)	(1,989,511)	(268,844)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOGI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.05/26/2023	.05/28/2024	4,839	20,626,915	4263	0	(1,695,106)	0	(2,369,462)	(2,369,462)	(674,356)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOGM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	.06/07/2023	.06/07/2024	2,854	12,324,428	4318	0	(979,606)	0	(1,302,888)	(1,302,888)	(323,282)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.04/21/2023	.04/19/2024	5,560	23,582,184	4241	0	(1,766,827)	0	(2,647,305)	(2,647,305)	(880,478)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOYU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.11/21/2022	.11/21/2023	5,291	21,463,418	4057	0	1,999,072	0	(2,685,261)	(2,685,261)	(1,245,589)	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOYM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFQFN3BB653	.05/05/2023	.05/07/2024	4,880	20,451,348	4191	0	(1,700,692)	0	(2,579,473)	(2,579,473)	(878,781)	0	0	0	0	0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 OTC Call Option 9SSGSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/21/2022	12/21/2023	84,164	355,803,310	4228	19,970,552	0	0	(32,608,258)		(32,608,258)	(14,810,868)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	61,563	265,055,187	4305	15,509,868	0	0	(18,271,559)		(18,271,559)	(8,355,777)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJD	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	12/07/2022	12/07/2023	6,424	25,774,437	4012	2,495,179	0	0	(3,592,312)		(3,592,312)	(1,629,246)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	04/14/2023	04/12/2024	2,288	10,006,545	4373	0	(555,107)	0	(850,119)		(850,119)	(295,012)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	01/27/2023	01/26/2024	4,353	17,915,816	4116	0	(1,489,051)	0	(2,218,915)		(2,218,915)	(729,864)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOLK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	09/28/2022	09/28/2023	3,398	13,017,670	3831	1,238,893	0	0	(2,285,276)		(2,285,276)	(1,069,431)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1DI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB G5GSEF7VJP5170UK5573	07/28/2022	07/28/2023	4,964	20,508,667	4131	1,818,740	0	0	(1,669,421)		(1,669,421)	(910,580)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLE	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGJUYJLNL8C3868	11/28/2022	11/28/2023	5,290	21,332,031	4033	2,112,993	0	0	(2,821,498)		(2,821,498)	(1,294,341)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	12/14/2022	12/14/2023	7,268	29,816,171	4102	2,669,863	0	0	(3,533,047)		(3,533,047)	(1,610,003)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	11/21/2022	11/21/2023	5,524	22,236,199	4025	2,185,266	0	0	(2,956,494)		(2,956,494)	(1,365,250)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	17,026	69,275,900	4069	6,328,394	0	0	(8,457,005)		(8,457,005)	(3,928,965)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJY	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	03/14/2023	03/14/2024	1,940	8,201,059	4227	0	(405,546)	0	(888,849)		(888,849)	(483,304)	0	0	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	(1,443,324)		(1,443,324)	(673,878)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOQA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	08/12/2022	08/14/2023	11,416	53,137,599	4655	2,546,987	0	0	(110,907)		(110,907)	203,822	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	2,914	12,633,356	4335	0	(885,975)	0	(1,269,207)		(1,269,207)	(383,232)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUJ	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	(3,403,926)		(3,403,926)	(1,562,393)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSODG	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	(4,261,707)		(4,261,707)	(1,875,595)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLC	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGJUYJLNL8C3868	11/28/2022	11/28/2023	5,261	21,235,921	4036	2,090,982	0	0	(2,787,599)		(2,787,599)	(1,279,530)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOKW	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGJUYJLNL8C3868	09/21/2022	09/21/2023	4,315	16,592,297	3845	1,700,699	0	0	(2,822,355)		(2,822,355)	(1,338,303)	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	8,123	32,324,829	3979	2,647,219	0	0	(4,472,058)		(4,472,058)	(2,116,884)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOTW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	07/28/2022	07/28/2023	6,761	28,037,597	4147	2,418,247	0	0	(2,172,295)		(2,172,295)	(1,182,919)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	4,123	18,011,985	4369	0	(1,282,499)	0	(1,731,338)		(1,731,338)	(448,839)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	17,073	73,846,188	4325	0	(4,563,010)	0	(7,044,559)		(7,044,559)	(2,481,549)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	02/07/2023	02/07/2024	1,941	8,869,535	4570	0	(316,280)	0	(355,713)		(355,713)	(39,434)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	12/28/2022	12/28/2023	5,651	21,748,834	3849	2,151,770	0	0	(4,073,339)		(4,073,339)	(1,756,062)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	20,882	89,412,965	4282	0	(3,824,365)	0	(8,684,512)		(8,684,512)	(4,860,147)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	04/28/2023	04/26/2024	5,495	23,254,950	4232	0	(1,889,526)	0	(2,686,065)		(2,686,065)	(796,539)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOX1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFNF3BB653	03/07/2023	03/07/2024	5,170	20,982,548	4059	0	(1,792,201)	0	(3,047,770)		(3,047,770)	(1,255,569)	0	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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 9SUBSOCW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1G8Y1R12	01/13/2023	01/12/2024	6,380	26,111,235	4093	0	(2,123,776)	0	(3,306,507)		(3,306,507)	(1,182,731)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS00K	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IWFHX1UU8231	09/28/2022	09/28/2023	7,984	30,251,057	3789	3,094,717	0	0	(5,689,228)		(5,689,228)	(2,629,848)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUH3JPF6FNF3BB653	04/06/2023	04/05/2024	6,025	25,412,908	4218	0	(1,883,070)	0	(2,912,320)		(2,912,320)	(1,029,250)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G71XB011	03/14/2023	03/14/2024	1,018	4,259,149	4184	0	(235,391)	0	(501,485)		(501,485)	(266,094)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS00U	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IWFHX1UU8231	02/07/2023	02/07/2024	1,423	6,263,704	4402	0	(349,226)	0	(420,164)		(420,164)	(70,937)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0U	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/07/2022	10/06/2023	5,509	20,457,947	3714	2,111,012	0	0	(4,353,589)		(4,353,589)	(1,949,442)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0VE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/07/2022	12/07/2023	4,733	19,190,848	4055	1,725,155	0	0	(2,469,763)		(2,469,763)	(1,127,103)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0VK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2022	12/14/2023	1,979	8,520,307	4305	515,876	0	0	(629,731)		(629,731)	(283,501)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0WK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB 4PQUH3JPF6FNF3BB653	01/20/2023	01/19/2024	5,377	21,847,773	4063	0	(1,772,748)	0	(2,949,547)		(2,949,547)	(1,176,799)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KS	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGJUYJULN8C3868	09/21/2022	09/21/2023	5,604	21,729,398	3877	2,106,805	0	0	(3,493,512)		(3,493,512)	(1,671,357)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2023	06/14/2024	16,051	76,367,769	4758	0	(2,576,733)	0	(2,916,756)		(2,916,756)	(340,024)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0VG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2022	12/14/2023	1,588	6,845,153	4311	410,141	0	0	(498,832)		(498,832)	(224,211)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2022	09/14/2023	3,511	14,710,634	4190	1,044,130	0	0	(1,150,968)		(1,150,968)	(578,401)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO0K	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMVCJFX09	05/26/2023	05/28/2024	3,359	14,271,618	4249	0	(1,207,731)	0	(1,679,994)		(1,679,994)	(472,263)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSO0XE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/28/2023	02/28/2024	4,864	19,529,009	4015	0	(1,759,074)	0	(3,015,887)		(3,015,887)	(1,256,813)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	6,676	2,336,667	350.01	0	(6,197)	0	(7,429)		(7,429)	(1,233)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	2,094	723,980	345.74	0	(552)	0	(2,036)		(2,036)	(1,484)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/13/2023	01/12/2024	3,005	1,041,803	346.69	0	(2,358)	0	(2,020)		(2,020)	338	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	3,134	1,081,011	344.93	0	(3,074)	0	(5,140)		(5,140)	(2,065)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	3,513	1,211,353	344.82	0	(2,858)	0	(5,130)		(5,130)	(2,272)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	1,844	630,187	341.75	0	(501)	0	(3,301)		(3,301)	(2,799)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2022	09/14/2023	3,947	1,384,331	350.73	3,001	0	0	(90)		(90)	727	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	3,501	1,195,276	341.41	2,591	0	0	(2,022)		(2,022)	1,071	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	287	102,757	358.04	81	0	0	0		0	12	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2022	12/14/2023	4,992	1,724,237	345.4	959	0	0	(3,111)		(3,111)	748	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/14/2022	11/14/2023	1,408	483,648	343.5	1,141	0	0	(861)		(861)	298	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	300	105,825	352.75	250	0	0	0		0	19	0	0	0	0	0	0001	

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STATEMENT AS OF JUNE 30, 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)			
0509999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants									534,241,946	(433,982,128)	0	(1,351,499,409)	XXX	(1,351,499,409)	(541,634,137)	0	0	0	0	XXX	XXX			
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									534,241,946	(433,982,128)	0	(1,351,499,409)	XXX	(1,351,499,409)	(541,634,137)	0	0	0	0	XXX	XXX			
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX			
0709999999	Subtotal - Written Options - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX		
0779999999	Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0849999999	Subtotal - Written Options - Income Generation									0	0	0	0	XXX	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	XXX	XXX	
0929999999	Total Written Options - Call Options and Warrants									534,241,946	(433,982,128)	0	(1,351,499,409)	XXX	(1,351,499,409)	(541,634,137)	0	0	0	0	0	0	XXX	XXX	
0939999999	Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0949999999	Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0959999999	Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0969999999	Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0979999999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999	Total Written Options									534,241,946	(433,982,128)	0	(1,351,499,409)	XXX	(1,351,499,409)	(541,634,137)	0	0	0	0	0	0	XXX	XXX	
BROOKFIELD ASSET MGMT	BROOKFIELD ASSET MGMT		Interest																						
Variable Rate Interest Rate Swap-R SLYBBWRD	112585AH7	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	4.07914	0	0	60,189		0	0	0	0	0	0	16,762	95.26			
BROOKFIELD ASSET MGMT	BROOKFIELD ASSET MGMT		Interest																						
Fixed Rate Interest Rate Swap-P SLYBBWRD	112585AH7	D	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	-2.025	0	0	40,648	(27,945)	8,208	8,544	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	5.211	0	0	120,747		0	0	0	0	0	0	24,584	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	0	78,916	(45,796)	15,937	16,588	169,033	0	0	0	0	86.89			
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SLY3217D	210676	B	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	5.33686	0	0	229,624		0	0	0	0	0	0	53,958	97.91			
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SLY3217D	210676	B	Rate	CME Group Inc	5493003SMIMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	-2.5225	0	0	320,798	(116,666)	64,783	67,431	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	5.33686	0	0	256,165		0	0	0	0	0	0	54,833	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	0	390,466	(91,298)	78,852	82,075	377,163	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	0	146,616		0	0	0	0	0	0	24,375	71.53			

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STATEMENT AS OF JUNE 30, 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 SLYBDDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	-2.098	0	378,701	(94,410)	76,476		79,602	(70,012)	0	0	0	0			64.36	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPM45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	4.96243	0	0	221,548	0		0	0	0	0	0	.66,107			89.83	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPM45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	-2.142	0	6,518	(91,035)	1,316		1,370	0	0	0	0	0			89.83	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTIV	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	5.29914	0	0	186,270	0		0	0	0	0	0	.54,163			93.22	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTIV	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	108,160	(77,625)	21,842		22,735	0	0	0	0	0	0			93.22
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	22,155	0		0	0	0	0	0	1,749			55.83	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBUY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	-2.176	0	12,683	(9,248)	2,561		2,666	(5,941)	0	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	217,588	0		0	0	0	0	0	.65,544			87.31	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 002030AD9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	-2.08	0	152,404	(91,000)	30,777		32,035	0	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	5.15914	0	0	249,592	0		0	0	0	0	0	100,000			69.13	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692	B	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	-2.1805	0	404,149	(109,025)	81,615		84,951	588,758	0	0	0	0	0			69.13
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBUY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	4.96243	0	0	14,335	0		0	0	0	0	0	4,050			85.52	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBUY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	-2.337	0	6,123	(6,427)	1,236		1,287	0	0	0	0	0	0			85.52
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLUBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	5.26029	0	0	205,024	0		0	0	0	0	0	.58,941			92.25	

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STATEMENT AS OF JUNE 30, 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 Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	-2.48	0	35,115	(104,573)	7,091		7,381	0	0	0	0	0		82.25
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	1,650,000	5.32071	0	0	40,801	0		0	0	0	0	0	12,026		94.74
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	08/03/2015	08/15/2025	0	1,650,000	-2.255	0	18,112	(18,604)	3,657		3,807	0	0	0	0	0		94.74
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	4.96243	0	0	22,155	0		0	0	0	0	0	4,596		82.5
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBU75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	-2.265	0	10,899	(9,626)	2,201		2,291	0	0	0	0	0		82.5
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBWM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	5.27271	0	0	109,356	0		0	0	0	0	0	25,981		89.04
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBWM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	-2.01	0	182,776	(44,723)	36,910		38,419	0	0	0	0	0		89.04
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLYBP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	5.37914	0	0	114,890	0		0	0	0	0	0	21,477		93.33
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLYBP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	173,841	(52,279)	35,106		36,541	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 (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	4.86357	0	0	90,492	0		0	0	0	0	0	21,966		71.46
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	154,926	(36,422)	31,286		32,565	150,768	0	0	0	0		71.46
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLYBP2W	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	5.32071	0	0	108,803	0		0	0	0	0	0	25,797		85.28
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLYBP2W	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	-2.31	0	162,676	(50,820)	32,851		34,194	0	0	0	0	0		85.28
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	5.29914	0	0	105,553	0		0	0	0	0	0	26,762		90.7
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	-1.9565	0	72,713	(41,576)	14,684		15,284	0	0	0	0	0		90.7
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBWP	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	5.27271	0	0	217,467	0		0	0	0	0	0	54,712		94.73
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBWP	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc 5493003SMIMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	-2.026	0	130,349	(87,160)	26,323		27,399	0	0	0	0	0		94.73

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STATEMENT AS OF JUNE 30, 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)	
CASH MARGIN							0	0		0	10,336,131	0	10,336,131		0	0	0	0	0	0			
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	14,907,800	2,523,865	11,259,347	XXX	960,953	1,211,937	0	0	0	0	1,227,220	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	14,907,800	2,523,865	11,259,347	XXX	960,953	1,211,937	0	0	0	0	1,227,220	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	14,907,800	2,523,865	11,259,347	XXX	960,953	1,211,937	0	0	0	0	1,227,220	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	14,907,800	2,523,865	11,259,347	XXX	960,953	1,211,937	0	0	0	0	1,227,220	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,310,966,695	292,142,187	2,523,865	722,675,216	XXX	712,376,833	244,264,450	0	0	0	0	1,227,220	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1759999999. Totals										1,310,966,695	292,142,187	2,523,865	722,675,216	XXX	712,376,833	244,264,450	0	0	0	0	1,227,220	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
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(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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STATEMENT AS OF JUNE 30, 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	
ESU3	27	6,059,138	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFPK8MNNCLQOF39	06/13/2023	4,415.8148	4,488.2500	552,131	552,131	97,788	0	0	97,788	302,400	0001	50	
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													552,131	552,131	97,788	0	0	0	97,788	302,400	XXX	XXX
1579999999. Subtotal - Long Futures													552,131	552,131	97,788	0	0	0	97,788	302,400	XXX	XXX
ESU3	9	2,019,713	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFPK8MNNCLQOF39	06/13/2023	4,416.2500	4,488.2500	1,350,001	1,350,001	(32,400)	0	0	(32,400)	100,800	0001	50	
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													1,350,001	1,350,001	(32,400)	0	0	0	(32,400)	100,800	XXX	XXX
1649999999. Subtotal - Short Futures													1,350,001	1,350,001	(32,400)	0	0	0	(32,400)	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													1,902,132	1,902,132	65,388	0	0	0	65,388	403,200	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													1,902,132	1,902,132	65,388	0	0	0	65,388	403,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,385,898	778,859	1,836,745
Total Net Cash Deposits	1,385,898	778,859	1,836,745

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2023 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 JUNE 30, 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)	4 Counterparty Offset		6 Book/Adjusted Carrying Value			9 Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure		
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives			XXX	XXX	XXX	0	793,091,141	(622,300,026)	793,091,141	793,091,141	(622,300,026)	793,091,141	403,200	403,200
Bank of America	Y	Y	19,688,583	0	55,640,145	(35,025,254)	926,308	55,640,145	(35,025,254)	926,308	0	0	0	0
Barclays Bank PLC	Y	Y	112,778,000	0	272,163,299	(152,253,520)	7,131,779	272,163,299	(152,253,520)	7,131,779	0	0	0	0
Citigroup	Y	Y	7,873,000	0	37,722,821	(29,255,768)	594,053	37,722,821	(29,255,768)	594,053	0	0	0	0
Credit Suisse FB Int	Y	Y	35,978,027	0	64,367,348	(28,413,522)	0	64,367,348	(28,413,522)	0	0	0	0	0
Morgan Stanley	Y	Y	79,748,000	0	312,544,408	(228,712,833)	4,083,575	312,544,408	(228,712,833)	4,083,575	0	0	0	0
RBC Capital Markets	Y	Y	112,087,000	0	233,356,647	(117,301,765)	3,967,882	233,356,647	(117,301,765)	3,967,882	0	0	0	0
Societe Generale	Y	Y	111,383,000	0	179,123,607	(67,006,624)	733,983	179,123,607	(67,006,624)	733,983	0	0	0	0
UBS	Y	Y	14,489,000	0	43,687,467	(28,510,450)	688,017	43,687,467	(28,510,450)	688,017	0	0	0	0
Wells Fargo	Y	Y	27,900,000	0	73,120,521	(42,719,630)	2,500,891	73,120,521	(42,719,630)	2,500,891	0	0	0	0
0299999999 - Total NAIC 1 Designation			521,924,610	0	1,271,726,263	(729,199,366)	20,626,488	1,271,726,263	(729,199,366)	20,626,488	0	0	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	11,259,337	0	11,259,337	960,953	0	960,953	1,227,220	1,227,220	1,227,220	0
0999999999 - Gross Totals			521,924,610	0	2,076,076,741	(1,351,499,392)	824,976,966	2,065,778,357	(1,351,499,392)	814,678,582	1,630,420	1,630,420	1,630,420	403,200
1. Offset per SSAP No. 64							0	0						
2. Net after right of offset per SSAP No. 64							2,076,076,741	(1,351,499,392)						

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	Treasury	ZBUT11V806EZRTWT807	4 1/8% Due 01/31/2025 JJ31	4,208,871	4,275,000	4,208,871	01/31/2025	IV
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807	Cash	10,336,131	10,336,131	10,336,131		V
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRTWT807	Cash	1,836,745	1,836,745	1,836,745		V
CBOE	Cash	529900RLNSGA90UPEH54	Cash	825,614	825,614	825,614		V
0199999999 - Total				17,207,360	17,273,490	17,207,361	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America	Treasury	EYKN6VOZCB8VD91ULB80	United States Treasury 1 5/8% Due 8/15/2029 FA15	430,093	490,000	XXX	08/15/2029	IV
Bank of America	Treasury	EYKN6VOZCB8VD91ULB80	US TREASURY N/B 0 5/8% Due 8/15/2030 FA15	1,728,129	2,164,000	XXX	08/15/2030	IV
Bank of America	Treasury	EYKN6VOZCB8VD91ULB80	US TREASURY N/B 1 5/8% Due 5/15/2031 MN15	17,530,361	20,588,000	XXX	05/15/2031	IV
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573	Cash	112,778,000	112,778,000	XXX		V
Credit Suisse FB Int	Cash	E58DKGJUYJLJLNC3868	Cash	35,978,027	35,978,027	XXX		V
RBC Capital Markets	Cash	ES71P3U3RH1GC71XBU11	Cash	112,087,000	112,087,000	XXX		V
Societe Generale	Cash	02PNE81BXP4R0TD8PU41	Cash	111,383,000	111,383,000	XXX		V
Morgan Stanley	Cash	4POUHN3JPF6FNF38B653	Cash	79,748,000	79,748,000	XXX		V
Citigroup	Cash	5493008G0WIFHX1U08231	Cash	7,873,000	7,873,000	XXX		V
UBS	Cash	5493001KJTI1GCBY1R12	Cash	14,489,000	14,489,000	XXX		V
WellsFargo	Cash	KB1H1DSPRF1VMCUFX09	Cash	27,900,000	27,900,000	XXX		V
0299999999 - Total				521,924,610	525,478,027	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

Table with columns for Depository, Code, Rate of Interest, Amount of Interest Received, Amount of Interest Accrued, and Book Balance at End of Each Month (First, Second, Third Month). Includes rows for various banks like BNY Mellon, JPM Chase and summary rows for Open and Suspended Depositories.

STATEMENT AS OF JUNE 30, 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	435,181	0	8,037
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					435,181	0	8,037
0109999999	Total - U.S. Government Bonds					435,181	0	8,037
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					435,181	0	8,037
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					435,181	0	8,037
09248U-70-0	Blackrock Fed fund # 0081		06/30/2023	0.000		254,078,220	0	278,348
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					254,078,220	0	278,348
38141W-27-3	Goldman Sachs Financial Square		06/08/2023	0.000		61,157,718	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					61,157,718	0	0
8609999999	Total Cash Equivalents					315,671,119	0	286,385